



# Currency Futures & Options Monthly Statistics

From: 01/07/2010 To: 06/07/2010

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.86140   | 7.75490                         | 209,509       |
| 01/07/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.01400   | 0.01100                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 1.01900   | 0.91700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 2.01200   | 1.90600                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 3.01100   | 2.90500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 4.01100   | 3.90500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.01500   | 0.01200                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.28300   | 0.22800                         | 2,000         |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 1.06800   | 0.96400                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 2.06200   | 1.95600                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 3.06100   | 2.95500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 4.06100   | 3.95500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.25800   | 0.20900                         | 509           |
| 01/07/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.01300   | 0.01000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.23800   | 0.19200                         | 2,771         |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.97200   | 0.87000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.96200   | 1.85600                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.96100   | 2.85500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.96100   | 3.85500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.01200   | 0.00900                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.21900   | 0.17600                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.92400   | 0.82400                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.91300   | 1.80600                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.91100   | 2.80500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.91100   | 3.80500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.01000   | 0.00700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.18500   | 0.14800                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.83200   | 0.73400                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.81300   | 1.70600                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.81100   | 2.70500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.81100   | 3.70500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.17000   | 0.13600                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.78700   | 0.69100                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.76300   | 1.65700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.76100   | 2.65500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.76100   | 3.65500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.00800   | 0.00600                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.15700   | 0.12500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.74300   | 0.64800                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.71300   | 1.60700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.71100   | 2.60500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.71100   | 3.60500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.61600   | 0.52800                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.56400   | 1.45700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.56100   | 2.45500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.56100   | 3.45500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.00700   | 0.00500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.13300   | 0.10500                         | 55,000        |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.65700   | 0.56700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.61300   | 1.50700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.61100   | 2.50500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.61100   | 3.50500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.10300   | 0.08200                         | 585           |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.53800   | 0.45500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.46400   | 1.35800                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.46200   | 2.35500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.46100   | 3.35500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.12200   | 0.09700                         | 1,000         |
| 01/07/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.01600   | 0.01400                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.33700   | 0.27300                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 1.16700   | 1.06100                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 2.16200   | 2.05600                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 3.16100   | 3.05500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 4.16100   | 4.05500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.30900   | 0.24800                         | 1,200         |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 1.11800   | 1.01200                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 2.11200   | 2.00600                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 3.11100   | 3.00500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 4.11100   | 4.00500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.01100   | 0.00800                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.20100   | 0.16200                         | 500           |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.87800   | 0.77900                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.86300   | 1.75600                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.86100   | 2.75500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.86100   | 3.75500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.14400   | 0.11500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.69900   | 0.60700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.66300   | 1.55700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.66100   | 2.55500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.66100   | 3.55500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.00600   | 0.00400                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.11200   | 0.08900                         | 3,000         |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.57600   | 0.49100                         | 1,500         |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.51400   | 1.40800                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.51100   | 2.40500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.51100   | 3.40500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.02700   | 0.02200                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.03300   | 0.02700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.08100   | 0.06400                         | 500           |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.06400   | 0.05100                         | 3,000         |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.03500   | 0.02800                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.04100   | 0.03300                         | 500           |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.60   | C            | Foreign Exchange Future | 0.07500   | 0.05900                         | 1,000         |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.60   | C            | Foreign Exchange Future | 0.39800   | 0.32700                         | 100           |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.65   | C            | Foreign Exchange Future | 0.36700   | 0.29900                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.50   | C            | Foreign Exchange Future | 0.08800   | 0.07000                         | 500           |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.65   | P            | Foreign Exchange Future | 0.15600   | 0.19400                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.50   | P            | Foreign Exchange Future | 0.72700   | 0.81500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.60   | P            | Foreign Exchange Future | 0.81400   | 0.90400                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.60   | P            | Foreign Exchange Future | 0.13700   | 0.17200                         | 100           |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.18000   | 1.27800                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.27400   | 1.37300                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 0.90300   | 0.99600                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.32200   | 1.42200                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 0.77000   | 0.85900                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.46600   | 1.56700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.06500   | 0.08600                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.60100   | 0.68400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.49500   | 2.59900                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.48900   | 4.59500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.48900   | 6.59500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.48900   | 8.59500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.03800   | 0.05200                         | 15,000        |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.48300   | 0.56000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.34600   | 2.45100                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.33900   | 4.44500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.33900   | 6.44500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.33900   | 8.44500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.01700   | 0.02400                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.34000   | 0.40700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.15000   | 2.25300                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.13900   | 4.24500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.13900   | 6.24500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.13900   | 8.24500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.19800   | 0.24300                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 1.90400   | 2.00800                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 3.88900   | 3.99500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 5.88900   | 5.99500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 7.88900   | 7.99500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.17600   | 0.21800                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 1.85500   | 1.95900                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 3.84000   | 3.94500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 5.83900   | 5.94500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 7.83900   | 7.94500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.56100   | 0.64200                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.07700   | 0.10000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.64200   | 0.72700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.54400   | 2.64900                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.53900   | 4.64500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.53900   | 6.64500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.53900   | 8.64500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.04600   | 0.06200                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.52200   | 0.60000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.39600   | 2.50000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.38900   | 4.49500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.38900   | 6.49500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.38900   | 8.49500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.05500   | 0.07300                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.44500   | 2.55000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.43900   | 4.54500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.43900   | 6.54500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.43900   | 8.54500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.03200   | 0.04300                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.44600   | 0.52000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.29700   | 2.40100                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.28900   | 4.39500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.28900   | 6.39500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.28900   | 8.39500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.02600   | 0.03600                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.40900   | 0.48100                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.24800   | 2.35200                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.23900   | 4.34500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.23900   | 6.34500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.23900   | 8.34500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.02100   | 0.02900                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.37400   | 0.44300                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.19900   | 2.30200                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.18900   | 4.29500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.18900   | 6.29500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.18900   | 8.29500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.01300   | 0.01900                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.30800   | 0.37100                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.10100   | 2.20400                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.08900   | 4.19500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.08900   | 6.19500                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.08900   | 8.19500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.01100   | 0.01500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.27700   | 0.33700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.05200   | 2.15500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.03900   | 4.14500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.03900   | 6.14500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.03900   | 8.14500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.24700   | 0.30400                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.22200   | 0.27300                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 1.95400   | 2.05700                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 3.93900   | 4.04500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 5.93900   | 6.04500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 7.93900   | 8.04500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.00800   | 0.01200                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.00300   | 2.10600                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 3.98900   | 4.09500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 5.98900   | 6.09500                         | 0             |
| 01/07/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 7.98900   | 8.09500                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.97430   | 7.86670                         | 29,578        |
| 01/07/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.01700   | 0.01400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.07000   | 0.06100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.39600   | 0.34600                         | 1,000         |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 December 2010 | 6.95   | C            | Foreign Exchange Future | 1.06500   | 0.96800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.95   | C            | Foreign Exchange Future | 2.03000   | 1.92300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.95   | C            | Foreign Exchange Future | 3.02500   | 2.91800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 3.95   | C            | Foreign Exchange Future | 4.02400   | 3.91700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 0.21800   | 0.18900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.01600   | 0.01300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.06700   | 0.05900                         | 300           |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.00   | C            | Foreign Exchange Future | 1.02200   | 0.92700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.00   | C            | Foreign Exchange Future | 1.98000   | 1.87300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.00   | C            | Foreign Exchange Future | 2.97500   | 2.86800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.00   | C            | Foreign Exchange Future | 3.97400   | 3.86700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.01500   | 0.01200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.06500   | 0.05600                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.35800   | 0.31200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 0.98000   | 0.88600                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 1.93100   | 1.82400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 2.92500   | 2.81800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.92400   | 3.81700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.01400   | 0.01100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.06200   | 0.05400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.34000   | 0.29600                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.93800   | 0.84600                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.88200   | 1.77500                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.87500   | 2.76800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.87400   | 3.76700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.37700   | 0.32800                         | 21,570        |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.01300   | 0.01100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.05900   | 0.05200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 0.14400   | 0.00000                         | 20,000        |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 0.15800   | 0.13700                         | 30,000        |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.60   | C            | Foreign Exchange Future | 0.58100   | 0.50900                         | 15,000        |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.80   | C            | Foreign Exchange Future | 0.17200   | 0.15000                         | 15,000        |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.70   | C            | Foreign Exchange Future | 0.52200   | 0.45600                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.07300   | 0.06400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.41900   | 0.36400                         | 30,000        |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 1.11100   | 1.01100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 2.07900   | 1.97200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 3.07500   | 2.96800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 4.07400   | 3.96700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.01100   | 0.00900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.05300   | 0.04600                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.78200   | 0.69800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.68500   | 1.57900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.67600   | 2.56900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.67400   | 3.56700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.05100   | 0.04400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.26500   | 0.23000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.74600   | 0.66300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.63700   | 1.53000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.62600   | 2.51900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.62400   | 3.51700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.03000   | 0.02600                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.13800   | 0.12100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.92400   | 4.81700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.13300   | 0.11600                         | 500           |
| 01/07/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.09600   | 0.08500                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.12200   | 0.10700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.09300   | 0.08200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.80   | C            | Foreign Exchange Future | 0.46900   | 0.40700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.32300   | 0.28100                         | 4,400         |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.89800   | 0.80700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.83200   | 1.72600                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.82600   | 2.71800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.82400   | 3.71700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.01300   | 0.01000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.05700   | 0.05000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.30700   | 0.26700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.85800   | 0.77000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.78300   | 1.67700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.77600   | 2.66800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.77400   | 3.66700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.01200   | 0.00900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.05500   | 0.04800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.29200   | 0.25400                         | 1,000         |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.82000   | 0.73300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.73400   | 1.62800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.72600   | 2.61800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.72400   | 3.61700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.04700   | 0.04100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.24000   | 0.20800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.67600   | 0.59800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.53900   | 1.43400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.52700   | 2.41900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.52500   | 3.41700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.04900   | 0.04200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.25200   | 0.21900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.71100   | 0.63000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.58800   | 1.48200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.57600   | 2.46900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.57500   | 3.46700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.20800   | 0.18000                         | 1,000         |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.00900   | 0.00700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.04500   | 0.03900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.22900   | 0.19800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.64300   | 0.56700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.49100   | 1.38500                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.47700   | 2.36900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.47500   | 3.36700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.27800   | 0.24200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.01800   | 0.01600                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.07500   | 0.06700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.44400   | 0.38400                         | 10            |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.15800   | 1.05400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 2.12900   | 2.02200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 3.12500   | 3.01700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 4.12400   | 4.01700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.01800   | 0.01500                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 3.94400   | 4.04800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 5.92700   | 6.03400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 7.92600   | 8.03300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.03400   | 0.03700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.32000   | 0.36700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 1.95100   | 2.05000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 3.89400   | 3.99900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 5.87700   | 5.98400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 7.87600   | 7.98300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.60400   | 0.67500                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.16900   | 0.20000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.75500   | 0.83100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.57100   | 2.67200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.53500   | 4.64000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.52700   | 6.63400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.52600   | 8.63300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 0.83400   | 0.91300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.13700   | 0.16300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.67800   | 0.75200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.47500   | 2.57500                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.43600   | 4.54100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.42700   | 6.53400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.42600   | 8.53300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.15200   | 0.18100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.71600   | 0.79100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.52300   | 2.62400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.48500   | 4.59000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.47700   | 6.58400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.47600   | 8.58300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.09600   | 0.11600                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.56800   | 0.63700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.33100   | 2.43100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.28800   | 4.39200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.27700   | 6.38400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.27600   | 8.38300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.08400   | 0.10300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.53300   | 0.60000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.28300   | 2.38300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.23900   | 4.34300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.22700   | 6.33400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.22600   | 8.33300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.07400   | 0.09000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.49900   | 0.56400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.80   | P            | Foreign Exchange Future | 0.29500   | 0.34000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 1.08400   | 1.17000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.66900   | 1.76500                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.34800   | 1.44000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.62200   | 1.71800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.25900   | 1.34900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.21400   | 1.30400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.10600   | 3.20900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.08000   | 5.18600                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.07700   | 7.18300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.12200   | 0.14600                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.64100   | 0.71300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.42700   | 2.52700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.38600   | 4.49100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.37700   | 6.48400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.37600   | 8.48300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.10800   | 0.13100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.37900   | 2.47900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.33700   | 4.44200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.32700   | 6.43400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.32600   | 8.43300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.03700   | 0.04400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.34500   | 0.39700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 1.99900   | 2.09700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.70   | P            | Foreign Exchange Future | 0.24800   | 0.28900                         | 500           |
| 01/07/2010 | \$ / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 1.17000   | 0.00000                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 December 2010 | 8.80   | P            | Foreign Exchange Future | 0.99800   | 1.08300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.60   | P            | Foreign Exchange Future | 0.20700   | 0.24200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.23500   | 2.33500                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.18900   | 4.29400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.17700   | 6.28400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.17600   | 8.28300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.40300   | 0.46100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.06400   | 0.07900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.46600   | 0.52900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.18800   | 2.28700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.14000   | 4.24400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.12700   | 6.23400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.12600   | 8.23300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.05600   | 0.06900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.43400   | 0.49500                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.14100   | 2.23900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.09100   | 4.19500                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.07700   | 6.18400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.07600   | 8.18300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.04800   | 0.06000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.09300   | 2.19200                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.04200   | 4.14600                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.02700   | 6.13400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.02600   | 8.13300                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.79400   | 0.87200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.04100   | 0.05100                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.37200   | 0.42900                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.04600   | 2.14400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 3.99300   | 4.09700                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 5.97700   | 6.08400                         | 0             |
| 01/07/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 7.97600   | 8.08300                         | 0             |
| 01/07/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 8.08640   | 7.97790                         | 850           |
| 01/07/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.52900   | 0.47200                         | 0             |
| 01/07/2010 | \$ / R On 14 March 2011    | 8.05   | C            | Foreign Exchange Future | 0.50700   | 0.45400                         | 340           |
| 01/07/2010 | \$ / R On 14 March 2011    | 7.95   | C            | Foreign Exchange Future | 0.55200   | 0.49200                         | 0             |
| 01/07/2010 | \$ / R On 14 March 2011    | 8.50   | C            | Foreign Exchange Future | 0.35800   | 0.32100                         | 30,000        |
| 01/07/2010 | \$ / R On 14 March 2011    | 10.50  | C            | Foreign Exchange Future | 0.10300   | 0.09300                         | 30,000        |
| 01/07/2010 | \$ / R On 14 March 2011    | 10.50  | P            | Foreign Exchange Future | 2.51700   | 2.61500                         | 0             |
| 01/07/2010 | \$ / R On 14 March 2011    | 7.95   | P            | Foreign Exchange Future | 0.41600   | 0.46400                         | 0             |
| 01/07/2010 | \$ / R On 14 March 2011    | 8.50   | P            | Foreign Exchange Future | 0.77200   | 0.84300                         | 0             |
| 01/07/2010 | \$ / R On 14 March 2011    | 8.05   | P            | Foreign Exchange Future | 0.47100   | 0.52600                         | 0             |
| 01/07/2010 | \$ / R On 14 March 2011    | 8.00   | P            | Foreign Exchange Future | 0.44300   | 0.49400                         | 0             |
| 01/07/2010 | \$ / R On 13 June 2011     |        |              | Foreign Exchange Future | 8.19900   | 8.08930                         | 900           |
| 01/07/2010 | \$ / R On 13 June 2011     | 7.45   | C            | Foreign Exchange Future | 0.96700   | 0.89000                         | 0             |
| 01/07/2010 | \$ / R On 13 June 2011     | 7.50   | C            | Foreign Exchange Future | 0.93600   | 0.86100                         | 0             |
| 01/07/2010 | \$ / R On 13 June 2011     | 7.40   | C            | Foreign Exchange Future | 1.00000   | 0.92100                         | 0             |
| 01/07/2010 | \$ / R On 13 June 2011     | 7.40   | P            | Foreign Exchange Future | 0.20100   | 0.23200                         | 0             |
| 01/07/2010 | \$ / R On 13 June 2011     | 7.50   | P            | Foreign Exchange Future | 0.23700   | 0.27200                         | 0             |
| 01/07/2010 | \$ / R On 13 June 2011     | 7.45   | P            | Foreign Exchange Future | 0.21800   | 0.25100                         | 0             |
| 01/07/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.88280  | 11.59450                        | 19,512        |
| 01/07/2010 | £ / R On 13 September 2010 | 12.80  | C            | Foreign Exchange Future | 0.12200   | 0.08700                         | 0             |
| 01/07/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.13600   | 0.09700                         | 0             |
| 01/07/2010 | £ / R On 13 September 2010 | 12.75  | C            | Foreign Exchange Future | 0.12900   | 0.09200                         | 0             |
| 01/07/2010 | £ / R On 13 September 2010 | 12.75  | P            | Foreign Exchange Future | 0.99600   | 1.24800                         | 0             |
| 01/07/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 0.95300   | 1.20300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | £ / R On 13 September 2010 | 12.80  | P            | Foreign Exchange Future | 1.03900   | 1.29300                         | 0             |
| 01/07/2010 | £ / R On 13 December 2010  |        |              | Foreign Exchange Future | 12.05200  | 11.76100                        | 12,394        |
| 01/07/2010 | £ / R On 13 December 2010  | 11.90  | C            | Foreign Exchange Future | 0.61300   | 0.47900                         | 0             |
| 01/07/2010 | £ / R On 13 December 2010  | 11.85  | C            | Foreign Exchange Future | 0.63700   | 0.49800                         | 50            |
| 01/07/2010 | £ / R On 13 December 2010  | 11.90  | P            | Foreign Exchange Future | 0.46100   | 0.61800                         | 0             |
| 01/07/2010 | £ / R On 13 December 2010  | 11.85  | P            | Foreign Exchange Future | 0.43500   | 0.58700                         | 0             |
| 01/07/2010 | £ / R On 14 March 2011     |        |              | Foreign Exchange Future | 12.22020  | 11.92630                        | 500           |
| 01/07/2010 | £ / R On 14 March 2011     | 11.80  | C            | Foreign Exchange Future | 0.88400   | 0.72900                         | 0             |
| 01/07/2010 | £ / R On 14 March 2011     | 11.85  | C            | Foreign Exchange Future | 0.85900   | 0.70700                         | 0             |
| 01/07/2010 | £ / R On 14 March 2011     | 11.75  | C            | Foreign Exchange Future | 0.91100   | 0.75200                         | 0             |
| 01/07/2010 | £ / R On 14 March 2011     | 11.75  | P            | Foreign Exchange Future | 0.44100   | 0.57600                         | 0             |
| 01/07/2010 | £ / R On 14 March 2011     | 11.85  | P            | Foreign Exchange Future | 0.48900   | 0.63100                         | 0             |
| 01/07/2010 | £ / R On 14 March 2011     | 11.80  | P            | Foreign Exchange Future | 0.46400   | 0.60300                         | 0             |
| 01/07/2010 | ¥ / R On 13 September 2010 |        |              | Foreign Exchange Future | 0.09030   | 0.08780                         | 338           |
| 01/07/2010 | ¥ / R On 13 September 2010 | 0.08   | C            | Foreign Exchange Future | 0.00806   | 0.00613                         | 0             |
| 01/07/2010 | ¥ / R On 13 September 2010 | 0.08   | P            | Foreign Exchange Future | 0.00066   | 0.00123                         | 0             |
| 01/07/2010 | ¥ / R On 13 December 2010  |        |              | Foreign Exchange Future | 0.09180   | 0.08920                         | 0             |
| 01/07/2010 | ¥ / R On 13 December 2010  | 0.09   | C            | Foreign Exchange Future | 0.00843   | 0.00682                         | 0             |
| 01/07/2010 | ¥ / R On 13 December 2010  | 0.10   | C            | Foreign Exchange Future | 0.00419   | 0.00331                         | 0             |
| 01/07/2010 | ¥ / R On 13 December 2010  | 0.08   | C            | Foreign Exchange Future | 0.01621   | 0.01380                         | 0             |
| 01/07/2010 | ¥ / R On 13 December 2010  | 0.08   | P            | Foreign Exchange Future | 0.00041   | 0.00060                         | 0             |
| 01/07/2010 | ¥ / R On 13 December 2010  | 0.10   | P            | Foreign Exchange Future | 0.00839   | 0.01011                         | 0             |
| 01/07/2010 | ¥ / R On 13 December 2010  | 0.09   | P            | Foreign Exchange Future | 0.00263   | 0.00362                         | 0             |
| 01/07/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 9.78900   | 9.51400                         | 18,182        |
| 01/07/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.02300   | 0.01300                         | 0             |
| 01/07/2010 | € / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.14900   | 0.08900                         | 0             |
| 01/07/2010 | € / R On 13 September 2010 | 10.50  | C            | Foreign Exchange Future | 0.09600   | 0.05700                         | 2,530         |
| 01/07/2010 | € / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.20100   | 0.12000                         | 2,000         |
| 01/07/2010 | € / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.27100   | 0.16500                         | 750           |
| 01/07/2010 | € / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.57400   | 0.37600                         | 0             |
| 01/07/2010 | € / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 0.08500   | 0.16200                         | 1,500         |
| 01/07/2010 | € / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 0.28200   | 0.45100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | € / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 0.41200   | 0.60600                         | 0             |
| 01/07/2010 | € / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 0.56000   | 0.77500                         | 0             |
| 01/07/2010 | € / R On 13 September 2010 | 10.50  | P            | Foreign Exchange Future | 0.80700   | 1.04300                         | 0             |
| 01/07/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.89900   | 2.16400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 9.93320   | 9.65610                         | 6,001         |
| 01/07/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.02100   | 0.01200                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.07700   | 0.05500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.14900   | 0.10900                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.33700   | 0.24100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 9.20   | C            | Foreign Exchange Future | 0.86500   | 0.65300                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 8.20   | C            | Foreign Exchange Future | 1.75200   | 1.48300                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.08500   | 0.06100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 18.25  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 16.25  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 14.25  | C            | Foreign Exchange Future | 0.02000   | 0.01200                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 12.25  | C            | Foreign Exchange Future | 0.07400   | 0.05300                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 11.25  | C            | Foreign Exchange Future | 0.14400   | 0.10500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 10.25  | C            | Foreign Exchange Future | 0.32300   | 0.23000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 9.25   | C            | Foreign Exchange Future | 0.82900   | 0.62100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 8.25   | C            | Foreign Exchange Future | 1.70400   | 1.43600                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 16.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 14.95  | C            | Foreign Exchange Future | 0.00900   | 0.00500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 12.95  | C            | Foreign Exchange Future | 0.04800   | 0.03400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.09200   | 0.06500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 10.95  | C            | Foreign Exchange Future | 0.18000   | 0.13000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.42200   | 0.30300                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 1.99500   | 1.72300                         | 0             |
| 01/07/2010 | € / R On 13 December 2010  | 10.30  | C            | Foreign Exchange Future | 0.30900   | 0.22000                         | 60            |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.05900   | 0.82700                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.01000   | 0.00500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.05100   | 0.03600                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.09700   | 0.07000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.19500   | 0.14000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.46900   | 0.33300                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.14700   | 0.90300                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.02700   | 0.01600                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.08800   | 0.06300                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.17300   | 0.12500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.40400   | 0.28900                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.01900   | 0.79000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 1.94600   | 1.67500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.02400   | 0.01400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.08200   | 0.05900                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.16100   | 0.11700                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.36900   | 0.26400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.94000   | 0.71900                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 1.84900   | 1.57800                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.01700   | 0.01000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.06700   | 0.04800                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.13000   | 0.09500                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.28300   | 0.20200                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 0.72500   | 0.53200                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 1.56100   | 1.29500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.01400   | 0.00800                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.06100   | 0.04400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.11700   | 0.08700                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.24900   | 0.17800                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.63100   | 0.45200                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 1.42100   | 1.15700                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.03000   | 0.01900                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 2.09300   | 1.82000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.02900   | 0.01800                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.09400   | 0.06800                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.18700   | 0.13500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.44500   | 0.31800                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.10300   | 0.86500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.04400   | 1.77200                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.02800   | 0.01700                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 4.04500   | 4.31100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 6.01900   | 6.29500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 8.01800   | 8.29400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 10.01700  | 10.29400                        | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01100   | 0.01600                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.07000   | 0.10900                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.41200   | 0.56200                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 1.15400   | 1.37900                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 2.06100   | 2.31200                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.99600   | 4.26200                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.96900   | 6.24600                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.96800   | 8.24500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.96700   | 10.24400                        | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.01000   | 0.01400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.94700   | 4.21300                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.92000   | 6.19600                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.91800   | 8.19500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.91700   | 10.19400                        | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.03800   | 0.05100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.24800   | 0.34600                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.86600   | 1.07200                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.73400   | 1.98100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.67800   | 2.93800                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 4.63100   | 4.90200                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 6.61900   | 6.89500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 8.61700   | 8.89400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 10.61700  | 10.89400                        | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.02800   | 0.03900                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.19200   | 0.27600                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.75000   | 0.94600                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.59700   | 1.83900                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 2.53400   | 2.79200                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 4.48400   | 4.75400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 6.46900   | 6.74500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 8.46800   | 8.74400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 10.46700  | 10.74400                        | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01600   | 0.02200                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.10700   | 0.16300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.53600   | 0.70800                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 1.32800   | 1.56100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 2.24900   | 2.50300                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 4.19100   | 4.45800                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 6.16900   | 6.44500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 8.16800   | 8.44400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 10.16700  | 10.44400                        | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01300   | 0.01900                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.08600   | 0.13400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.47100   | 0.63300                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 1.24000   | 1.46900                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 2.15500   | 2.40700                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 4.09400   | 4.36000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 6.06900   | 6.34500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 8.06800   | 8.34400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 10.06700  | 10.34400                        | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.06400   | 0.09700                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.38600   | 0.52700                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 1.11200   | 1.33400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 2.01400   | 2.26400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.96800   | 3.23000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.92700   | 5.19900                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.91800   | 7.19500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.91700   | 9.19400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.91700  | 11.19400                        | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.07600   | 0.12100                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01200   | 0.01700                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 0.67600   | 0.86400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.43900   | 0.59700                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 1.19700   | 1.42400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 2.10900   | 2.35900                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 3.06500   | 3.32800                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 5.02600   | 5.29900                         | 0             |
| 01/07/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 7.01800   | 7.29500                         | 0             |



| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | € / R On 13 December 2010     | 18.95  | P            | Foreign Exchange Future | 9.01700   | 9.29400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 20.95  | P            | Foreign Exchange Future | 11.01700  | 11.29400                        | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 8.25   | P            | Foreign Exchange Future | 0.02100   | 0.03000                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 9.25   | P            | Foreign Exchange Future | 0.14600   | 0.21500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 10.25  | P            | Foreign Exchange Future | 0.64000   | 0.82400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 11.25  | P            | Foreign Exchange Future | 1.46100   | 1.69900                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 12.25  | P            | Foreign Exchange Future | 2.39100   | 2.64700                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 14.25  | P            | Foreign Exchange Future | 4.33700   | 4.60600                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 16.25  | P            | Foreign Exchange Future | 6.31900   | 6.59500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 18.25  | P            | Foreign Exchange Future | 8.31800   | 8.59400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 20.25  | P            | Foreign Exchange Future | 10.31700  | 10.59400                        | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 12.05  | P            | Foreign Exchange Future | 2.20200   | 2.45500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 8.20   | P            | Foreign Exchange Future | 0.01900   | 0.02700                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 9.20   | P            | Foreign Exchange Future | 0.13200   | 0.19700                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 10.20  | P            | Foreign Exchange Future | 0.60400   | 0.78500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 11.20  | P            | Foreign Exchange Future | 1.41600   | 1.65300                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 12.20  | P            | Foreign Exchange Future | 2.34400   | 2.59900                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 14.20  | P            | Foreign Exchange Future | 4.28800   | 4.55600                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 16.20  | P            | Foreign Exchange Future | 6.26900   | 6.54500                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 18.20  | P            | Foreign Exchange Future | 8.26800   | 8.54400                         | 0             |
| 01/07/2010 | € / R On 13 December 2010     | 20.20  | P            | Foreign Exchange Future | 10.26700  | 10.54400                        | 0             |
| 01/07/2010 | € / R On 14 March 2011        |        |              | Foreign Exchange Future | 10.07640  | 9.79730                         | 600           |
| 01/07/2010 | € / R On 14 March 2011        | 9.80   | C            | Foreign Exchange Future | 0.67900   | 0.50800                         | 0             |
| 01/07/2010 | € / R On 14 March 2011        | 9.75   | C            | Foreign Exchange Future | 0.70500   | 0.53000                         | 0             |
| 01/07/2010 | € / R On 14 March 2011        | 9.85   | C            | Foreign Exchange Future | 0.65300   | 0.49000                         | 0             |
| 01/07/2010 | € / R On 14 March 2011        | 9.85   | P            | Foreign Exchange Future | 0.42700   | 0.54300                         | 0             |
| 01/07/2010 | € / R On 14 March 2011        | 9.75   | P            | Foreign Exchange Future | 0.37900   | 0.48300                         | 0             |
| 01/07/2010 | € / R On 14 March 2011        | 9.80   | P            | Foreign Exchange Future | 0.40300   | 0.51100                         | 0             |
| 01/07/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.52580   | 6.50090                         | 8,162         |
| 01/07/2010 | AU\$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.06200   | 0.04600                         | 0             |
| 01/07/2010 | AU\$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.43600   | 0.44500                         | 0             |
| 01/07/2010 | AU\$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 6.55060   | 6.52660                         | 8,156         |
| 01/07/2010 | AU\$ / R On 13 December 2010  | 6.90   | C            | Foreign Exchange Future | 0.15400   | 0.12900                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 01/07/2010 | AU\$ / R On 13 December 2010 | 6.95   | C            | Foreign Exchange Future | 0.14300   | 0.11900                         | 200           |
| 01/07/2010 | AU\$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.50300   | 0.50200                         | 0             |
| 01/07/2010 | AU\$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.54200   | 0.54200                         | 0             |
| 01/07/2010 | AU\$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 6.57610   | 6.55070                         | 166           |
| 01/07/2010 | AU\$ / R On 14 March 2011    | 6.70   | C            | Foreign Exchange Future | 0.28800   | 0.26800                         | 0             |
| 01/07/2010 | AU\$ / R On 14 March 2011    | 6.65   | C            | Foreign Exchange Future | 0.30500   | 0.28400                         | 0             |
| 01/07/2010 | AU\$ / R On 14 March 2011    | 6.75   | C            | Foreign Exchange Future | 0.27200   | 0.25200                         | 0             |
| 01/07/2010 | AU\$ / R On 14 March 2011    | 6.75   | P            | Foreign Exchange Future | 0.44600   | 0.45100                         | 0             |
| 01/07/2010 | AU\$ / R On 14 March 2011    | 6.65   | P            | Foreign Exchange Future | 0.37900   | 0.38300                         | 0             |
| 01/07/2010 | AU\$ / R On 14 March 2011    | 6.70   | P            | Foreign Exchange Future | 0.41200   | 0.41700                         | 0             |
| 01/07/2010 | CAD/ R On 13 September 2010  |        |              | Foreign Exchange Future | 7.38310   | 7.29700                         | 75            |
| 01/07/2010 | CAD/ R On 13 September 2010  | 7.50   | C            | Foreign Exchange Future | 0.11000   | 0.07700                         | 0             |
| 01/07/2010 | CAD/ R On 13 September 2010  | 7.50   | P            | Foreign Exchange Future | 0.22700   | 0.28000                         | 0             |
| 01/07/2010 | CAD/ R On 13 December 2010   |        |              | Foreign Exchange Future | 7.48270   | 7.39620                         | 0             |
| 01/07/2010 | CAD/ R On 13 December 2010   | 7.70   | C            | Foreign Exchange Future | 0.16700   | 0.13100                         | 0             |
| 01/07/2010 | CAD/ R On 13 December 2010   | 7.75   | C            | Foreign Exchange Future | 0.15200   | 0.11900                         | 0             |
| 01/07/2010 | CAD/ R On 13 December 2010   | 7.65   | C            | Foreign Exchange Future | 0.18300   | 0.14400                         | 0             |
| 01/07/2010 | CAD/ R On 13 December 2010   | 7.65   | P            | Foreign Exchange Future | 0.35000   | 0.39800                         | 0             |
| 01/07/2010 | CAD/ R On 13 December 2010   | 7.75   | P            | Foreign Exchange Future | 0.41900   | 0.47300                         | 0             |
| 01/07/2010 | CAD/ R On 13 December 2010   | 7.70   | P            | Foreign Exchange Future | 0.38400   | 0.43500                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010  |        |              | Foreign Exchange Future | 7.79530   | 7.86140                         | 210,670       |
| 02/07/2010 | \$ / R On 13 September 2010  | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010  | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010  | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010  | 9.85   | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010  | 6.85   | C            | Foreign Exchange Future | 0.95600   | 1.01900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010  | 5.85   | C            | Foreign Exchange Future | 1.94600   | 2.01200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010  | 4.85   | C            | Foreign Exchange Future | 2.94500   | 3.01100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010  | 3.85   | C            | Foreign Exchange Future | 3.94500   | 4.01100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010  | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010  | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010  | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.24700   | 0.28300                         | 2,000         |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 1.00300   | 1.06800                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 1.99600   | 2.06200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 2.99500   | 3.06100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 3.99500   | 4.06100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.22700   | 0.25800                         | 509           |
| 02/07/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.20800   | 0.23800                         | 2,771         |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.90900   | 0.97200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.89600   | 1.96200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.89500   | 2.96100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.89500   | 3.96100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.19100   | 0.21900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.86200   | 0.92400                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.84700   | 1.91300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.84500   | 2.91100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.84500   | 3.91100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.16100   | 0.18500                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.77100   | 0.83200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.74700   | 1.81300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.74500   | 2.81100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.74500   | 3.81100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.14800   | 0.17000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.72700   | 0.78700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.69700   | 1.76300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.69500   | 2.76100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.69500   | 3.76100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.13600   | 0.15700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.68400   | 0.74300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.64700   | 1.71300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.64500   | 2.71100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.64500   | 3.71100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.56100   | 0.61600                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.49800   | 1.56400                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.49500   | 2.56100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.49500   | 3.56100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.11500   | 0.13300                         | 55,000        |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.60100   | 0.65700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.54800   | 1.61300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.54500   | 2.61100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.54500   | 3.61100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.09000   | 0.10300                         | 585           |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.48600   | 0.53800                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.39900   | 1.46400                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.39500   | 2.46200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.39500   | 3.46100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.10600   | 0.12200                         | 1,000         |
| 02/07/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.29700   | 0.33700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 1.10200   | 1.16700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 2.09600   | 2.16200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 3.09500   | 3.16100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 4.09500   | 4.16100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.27100   | 0.30900                         | 1,200         |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 1.05200   | 1.11800                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 2.04600   | 2.11200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 3.04500   | 3.11100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 4.04500   | 4.11100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.17600   | 0.20100                         | 500           |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.81600   | 0.87800                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.79700   | 1.86300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.79500   | 2.86100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.79500   | 3.86100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.12500   | 0.14400                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.64200   | 0.69900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.59700   | 1.66300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.59500   | 2.66100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.59500   | 3.66100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.09700   | 0.11200                         | 3,000         |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.52300   | 0.57600                         | 1,500         |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.44800   | 1.51400                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.44500   | 2.51100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.44500   | 3.51100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.02400   | 0.02700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.02900   | 0.03300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.07000   | 0.08100                         | 500           |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.05500   | 0.06400                         | 3,000         |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.03100   | 0.03500                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.03500   | 0.04100                         | 500           |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.60   | C            | Foreign Exchange Future | 0.35300   | 0.39800                         | 100           |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.65   | C            | Foreign Exchange Future | 0.32400   | 0.36700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.50   | C            | Foreign Exchange Future | 0.07600   | 0.08800                         | 500           |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.60   | C            | Foreign Exchange Future | 0.06500   | 0.07500                         | 1,000         |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.60   | P            | Foreign Exchange Future | 0.87000   | 0.81400                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.60   | P            | Foreign Exchange Future | 0.15800   | 0.13700                         | 100           |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 September 2010 | 7.65   | P            | Foreign Exchange Future | 0.17900   | 0.15600                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.50   | P            | Foreign Exchange Future | 0.78100   | 0.72700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.24000   | 1.18000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.33600   | 1.27400                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 0.96000   | 0.90300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.38400   | 1.32200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 0.82500   | 0.77000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.52900   | 1.46600                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.07800   | 0.06500                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.65200   | 0.60100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.56000   | 2.49500                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.55500   | 4.48900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.55500   | 6.48900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.55500   | 8.48900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.04700   | 0.03800                         | 15,000        |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.53000   | 0.48300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.41100   | 2.34600                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.40500   | 4.33900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.40500   | 6.33900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.40500   | 8.33900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.02100   | 0.01700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.38100   | 0.34000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.21400   | 2.15000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.20500   | 4.13900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.20500   | 6.13900                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.20500   | 8.13900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.22600   | 0.19800                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 1.96900   | 1.90400                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 3.95500   | 3.88900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 5.95500   | 5.88900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 7.95500   | 7.88900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.20200   | 0.17600                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 1.92000   | 1.85500                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 3.90500   | 3.84000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 5.90500   | 5.83900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 7.90500   | 7.83900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.61100   | 0.56100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.09100   | 0.07700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.69500   | 0.64200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.60900   | 2.54400                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.60500   | 4.53900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.60500   | 6.53900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.60500   | 8.53900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.05600   | 0.04600                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.57000   | 0.52200                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.46100   | 2.39600                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.45500   | 4.38900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.45500   | 6.38900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.45500   | 8.38900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.06600   | 0.05500                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.51000   | 2.44500                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.50500   | 4.43900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.50500   | 6.43900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.50500   | 8.43900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.03900   | 0.03200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.49100   | 0.44600                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.36200   | 2.29700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.35500   | 4.28900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.35500   | 6.28900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.35500   | 8.28900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.03200   | 0.02600                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.45300   | 0.40900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.31300   | 2.24800                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.30500   | 4.23900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.30500   | 6.23900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.30500   | 8.23900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.02600   | 0.02100                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.41600   | 0.37400                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.26300   | 2.19900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.25500   | 4.18900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.25500   | 6.18900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.25500   | 8.18900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.01700   | 0.01300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.34600   | 0.30800                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.16500   | 2.10100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.15500   | 4.08900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.15500   | 6.08900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.15500   | 8.08900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.01400   | 0.01100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.31300   | 0.27700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.11600   | 2.05200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.10500   | 4.03900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.10500   | 6.03900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.10500   | 8.03900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.28200   | 0.24700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.25200   | 0.22200                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.01800   | 1.95400                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 4.00500   | 3.93900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 6.00500   | 5.93900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 8.00500   | 7.93900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.01100   | 0.00800                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.06700   | 2.00300                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.05500   | 3.98900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.05500   | 5.98900                         | 0             |
| 02/07/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.05500   | 7.98900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.90700   | 7.97430                         | 29,578        |
| 02/07/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.06600   | 0.07000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.36400   | 0.39600                         | 1,000         |
| 02/07/2010 | \$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 1.00200   | 1.06500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 5.95   | C            | Foreign Exchange Future | 1.96300   | 2.03000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 4.95   | C            | Foreign Exchange Future | 2.95800   | 3.02500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 3.95   | C            | Foreign Exchange Future | 3.95700   | 4.02400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 8.55   | C            | Foreign Exchange Future | 0.20000   | 0.21800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 12.00  | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 10.00  | C            | Foreign Exchange Future | 0.06300   | 0.06700                         | 300           |
| 02/07/2010 | \$ / R On 13 December 2010  | 7.00   | C            | Foreign Exchange Future | 0.96000   | 1.02200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 6.00   | C            | Foreign Exchange Future | 1.91300   | 1.98000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 5.00   | C            | Foreign Exchange Future | 2.90800   | 2.97500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 4.00   | C            | Foreign Exchange Future | 3.90700   | 3.97400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 10.05  | C            | Foreign Exchange Future | 0.06000   | 0.06500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 8.05   | C            | Foreign Exchange Future | 0.32800   | 0.35800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 7.05   | C            | Foreign Exchange Future | 0.91900   | 0.98000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 6.05   | C            | Foreign Exchange Future | 1.86400   | 1.93100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010  | 5.05   | C            | Foreign Exchange Future | 2.85800   | 2.92500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.85700   | 3.92400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.05800   | 0.06200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.31200   | 0.34000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.87800   | 0.93800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.81500   | 1.88200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.80800   | 2.87500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.80700   | 3.87400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.34600   | 0.37700                         | 21,570        |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.05500   | 0.05900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.29600   | 0.32300                         | 4,400         |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.83900   | 0.89800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.76600   | 1.83200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 0.13300   | 0.14400                         | 20,000        |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.60   | C            | Foreign Exchange Future | 0.53400   | 0.58100                         | 15,000        |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 2.01200   | 2.07900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 3.00800   | 3.07500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 4.00700   | 4.07400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.04900   | 0.05300                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.72700   | 0.78200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.61900   | 1.68500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.60900   | 2.67600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.60700   | 3.67400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.04700   | 0.05100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.24300   | 0.26500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.69200   | 0.74600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.57000   | 1.63700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.55900   | 2.62600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.55700   | 3.62400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.02800   | 0.03000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.12800   | 0.13800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.85700   | 4.92400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.12200   | 0.13300                         | 500           |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.09000   | 0.09600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.11300   | 0.12200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.08700   | 0.09300                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.80   | C            | Foreign Exchange Future | 0.42900   | 0.46900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 0.14500   | 0.15800                         | 30,000        |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.80   | C            | Foreign Exchange Future | 0.15900   | 0.17200                         | 15,000        |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.70   | C            | Foreign Exchange Future | 0.48000   | 0.52200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.75800   | 2.82600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.75700   | 3.82400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.05300   | 0.05700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.28200   | 0.30700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.80100   | 0.85800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.71700   | 1.78300                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.70900   | 2.77600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.70700   | 3.77400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.05100   | 0.05500                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.26800   | 0.29200                         | 1,000         |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.76300   | 0.82000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.66800   | 1.73400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.65900   | 2.72600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.65700   | 3.72400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.04400   | 0.04700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.22000   | 0.24000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.62600   | 0.67600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.47300   | 1.53900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.45900   | 2.52700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.45700   | 3.52500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.04500   | 0.04900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.23100   | 0.25200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.65800   | 0.71100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.52100   | 1.58800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.50900   | 2.57600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.50700   | 3.57500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.19100   | 0.20800                         | 1,000         |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.04200   | 0.04500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.21000   | 0.22900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.59400   | 0.64300                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.42500   | 1.49100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.41000   | 2.47700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.40700   | 3.47500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.25500   | 0.27800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.07100   | 0.07500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.40600   | 0.44400                         | 10            |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.09200   | 1.15800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 2.06200   | 2.12900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 3.05800   | 3.12500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 4.05700   | 4.12400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.06800   | 0.07300                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.38300   | 0.41900                         | 30,000        |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 1.04600   | 1.11100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.03900   | 0.03700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.37600   | 0.34500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.06100   | 1.99900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 4.00900   | 3.94400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 5.99400   | 5.92700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 7.99300   | 7.92600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.03500   | 0.03400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.34900   | 0.32000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.01400   | 1.95100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 3.96000   | 3.89400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 5.94400   | 5.87700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 7.94300   | 7.87600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.64800   | 0.60400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.01800   | 0.01700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.18700   | 0.16900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.80300   | 0.75500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.63500   | 2.57100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.60100   | 4.53500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.59400   | 6.52700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.59300   | 8.52600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 0.88400   | 0.83400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.15100   | 0.13700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.72400   | 0.67800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.53800   | 2.47500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.50200   | 4.43600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.49400   | 6.42700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.49300   | 8.42600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.16900   | 0.15200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.76300   | 0.71600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.58700   | 2.52300                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.55100   | 4.48500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.54400   | 6.47700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.54300   | 8.47600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.10600   | 0.09600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.61100   | 0.56800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.39400   | 2.33100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.35300   | 4.28800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.34400   | 6.27700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.34300   | 8.27600                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.09400   | 0.08400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.57500   | 0.53300                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.34600   | 2.28300                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.30400   | 4.23900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.29400   | 6.22700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.29300   | 8.22600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.70   | P            | Foreign Exchange Future | 0.27300   | 0.24800                         | 500           |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 1.22600   | 1.17000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.60   | P            | Foreign Exchange Future | 0.22700   | 0.20700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.80   | P            | Foreign Exchange Future | 0.32200   | 0.29500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 1.13800   | 1.08400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.73000   | 1.66900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.40600   | 1.34800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.68300   | 1.62200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.31500   | 1.25900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.27100   | 1.21400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.17100   | 3.10600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.14700   | 5.08000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.14400   | 7.07700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.13500   | 0.12200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.68600   | 0.64100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.49000   | 2.42700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.45200   | 4.38600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.44400   | 6.37700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.44300   | 8.37600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.12000   | 0.10800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.44200   | 2.37900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.40300   | 4.33700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.39400   | 6.32700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.39300   | 8.32600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.80   | P            | Foreign Exchange Future | 1.05200   | 0.99800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.08200   | 0.07400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.53900   | 0.49900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.29800   | 2.23500                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.25500   | 4.18900                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.24400   | 6.17700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.24300   | 8.17600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.43900   | 0.40300                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.07100   | 0.06400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.50500   | 0.46600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.25100   | 2.18800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.20600   | 4.14000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.19400   | 6.12700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.19300   | 8.12600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.06200   | 0.05600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.47100   | 0.43400                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.20300   | 2.14100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.15700   | 4.09100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.14400   | 6.07700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.14300   | 8.07600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.05300   | 0.04800                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.15600   | 2.09300                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.10700   | 4.04200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.09400   | 6.02700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.09300   | 8.02600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.84300   | 0.79400                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.04500   | 0.04100                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.40700   | 0.37200                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.10900   | 2.04600                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.05800   | 3.99300                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.04400   | 5.97700                         | 0             |
| 02/07/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.04300   | 7.97600                         | 0             |
| 02/07/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 8.01800   | 8.08640                         | 950           |
| 02/07/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.49200   | 0.52900                         | 0             |
| 02/07/2010 | \$ / R On 14 March 2011    | 10.50  | C            | Foreign Exchange Future | 0.09800   | 0.10300                         | 30,000        |
| 02/07/2010 | \$ / R On 14 March 2011    | 8.50   | C            | Foreign Exchange Future | 0.33500   | 0.35800                         | 30,000        |
| 02/07/2010 | \$ / R On 14 March 2011    | 8.05   | C            | Foreign Exchange Future | 0.47300   | 0.50700                         | 340           |
| 02/07/2010 | \$ / R On 14 March 2011    | 7.95   | C            | Foreign Exchange Future | 0.51300   | 0.55200                         | 0             |
| 02/07/2010 | \$ / R On 14 March 2011    | 7.95   | P            | Foreign Exchange Future | 0.44500   | 0.41600                         | 0             |
| 02/07/2010 | \$ / R On 14 March 2011    | 8.50   | P            | Foreign Exchange Future | 0.81700   | 0.77200                         | 0             |
| 02/07/2010 | \$ / R On 14 March 2011    | 8.05   | P            | Foreign Exchange Future | 0.50500   | 0.47100                         | 0             |
| 02/07/2010 | \$ / R On 14 March 2011    | 10.50  | P            | Foreign Exchange Future | 2.58000   | 2.51700                         | 0             |
| 02/07/2010 | \$ / R On 14 March 2011    | 8.00   | P            | Foreign Exchange Future | 0.47400   | 0.44300                         | 0             |
| 02/07/2010 | \$ / R On 13 June 2011     |        |              | Foreign Exchange Future | 8.12950   | 8.19900                         | 2,900         |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | \$ / R On 13 June 2011     | 7.45   | C            | Foreign Exchange Future | 0.91900   | 0.96700                         | 0             |
| 02/07/2010 | \$ / R On 13 June 2011     | 7.50   | C            | Foreign Exchange Future | 0.88900   | 0.93600                         | 0             |
| 02/07/2010 | \$ / R On 13 June 2011     | 7.40   | C            | Foreign Exchange Future | 0.95000   | 1.00000                         | 0             |
| 02/07/2010 | \$ / R On 13 June 2011     | 7.40   | P            | Foreign Exchange Future | 0.22100   | 0.20100                         | 0             |
| 02/07/2010 | \$ / R On 13 June 2011     | 7.50   | P            | Foreign Exchange Future | 0.26000   | 0.23700                         | 0             |
| 02/07/2010 | \$ / R On 13 June 2011     | 7.45   | P            | Foreign Exchange Future | 0.24000   | 0.21800                         | 0             |
| 02/07/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.83440  | 11.88280                        | 19,542        |
| 02/07/2010 | £ / R On 13 September 2010 | 12.80  | C            | Foreign Exchange Future | 0.11500   | 0.12200                         | 0             |
| 02/07/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.12900   | 0.13600                         | 0             |
| 02/07/2010 | £ / R On 13 September 2010 | 12.75  | C            | Foreign Exchange Future | 0.12200   | 0.12900                         | 0             |
| 02/07/2010 | £ / R On 13 September 2010 | 12.75  | P            | Foreign Exchange Future | 1.03800   | 0.99600                         | 0             |
| 02/07/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 0.99500   | 0.95300                         | 0             |
| 02/07/2010 | £ / R On 13 September 2010 | 12.80  | P            | Foreign Exchange Future | 1.08100   | 1.03900                         | 0             |
| 02/07/2010 | £ / R On 13 December 2010  |        |              | Foreign Exchange Future | 12.00270  | 12.05200                        | 12,334        |
| 02/07/2010 | £ / R On 13 December 2010  | 11.90  | C            | Foreign Exchange Future | 0.58900   | 0.61300                         | 0             |
| 02/07/2010 | £ / R On 13 December 2010  | 11.85  | C            | Foreign Exchange Future | 0.61200   | 0.63700                         | 50            |
| 02/07/2010 | £ / R On 13 December 2010  | 11.90  | P            | Foreign Exchange Future | 0.48600   | 0.46100                         | 0             |
| 02/07/2010 | £ / R On 13 December 2010  | 11.85  | P            | Foreign Exchange Future | 0.45900   | 0.43500                         | 0             |
| 02/07/2010 | £ / R On 14 March 2011     |        |              | Foreign Exchange Future | 12.16980  | 12.22020                        | 500           |
| 02/07/2010 | £ / R On 14 March 2011     | 11.80  | C            | Foreign Exchange Future | 0.86400   | 0.88400                         | 0             |
| 02/07/2010 | £ / R On 14 March 2011     | 11.85  | C            | Foreign Exchange Future | 0.83900   | 0.85900                         | 0             |
| 02/07/2010 | £ / R On 14 March 2011     | 11.75  | C            | Foreign Exchange Future | 0.88900   | 0.91100                         | 0             |
| 02/07/2010 | £ / R On 14 March 2011     | 11.75  | P            | Foreign Exchange Future | 0.46900   | 0.44100                         | 0             |
| 02/07/2010 | £ / R On 14 March 2011     | 11.85  | P            | Foreign Exchange Future | 0.51900   | 0.48900                         | 0             |
| 02/07/2010 | £ / R On 14 March 2011     | 11.80  | P            | Foreign Exchange Future | 0.49400   | 0.46400                         | 0             |
| 02/07/2010 | ¥ / R On 13 September 2010 |        |              | Foreign Exchange Future | 0.08900   | 0.09030                         | 398           |
| 02/07/2010 | ¥ / R On 13 September 2010 | 0.08   | C            | Foreign Exchange Future | 0.00704   | 0.00806                         | 0             |
| 02/07/2010 | ¥ / R On 13 September 2010 | 0.08   | P            | Foreign Exchange Future | 0.00094   | 0.00066                         | 0             |
| 02/07/2010 | ¥ / R On 13 December 2010  |        |              | Foreign Exchange Future | 0.09040   | 0.09180                         | 0             |
| 02/07/2010 | ¥ / R On 13 December 2010  | 0.09   | C            | Foreign Exchange Future | 0.00756   | 0.00843                         | 0             |
| 02/07/2010 | ¥ / R On 13 December 2010  | 0.10   | C            | Foreign Exchange Future | 0.00373   | 0.00419                         | 0             |
| 02/07/2010 | ¥ / R On 13 December 2010  | 0.08   | C            | Foreign Exchange Future | 0.01491   | 0.01621                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | ¥ / R On 13 December 2010  | 0.08   | P            | Foreign Exchange Future | 0.00051   | 0.00041                         | 0             |
| 02/07/2010 | ¥ / R On 13 December 2010  | 0.10   | P            | Foreign Exchange Future | 0.00933   | 0.00839                         | 0             |
| 02/07/2010 | ¥ / R On 13 December 2010  | 0.09   | P            | Foreign Exchange Future | 0.00316   | 0.00263                         | 0             |
| 02/07/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 9.82320   | 9.78900                         | 17,168        |
| 02/07/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.02400   | 0.02300                         | 0             |
| 02/07/2010 | € / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.15600   | 0.14900                         | 0             |
| 02/07/2010 | € / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.28400   | 0.27100                         | 750           |
| 02/07/2010 | € / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.60100   | 0.57400                         | 0             |
| 02/07/2010 | € / R On 13 September 2010 | 10.50  | C            | Foreign Exchange Future | 0.10000   | 0.09600                         | 2,530         |
| 02/07/2010 | € / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.21000   | 0.20100                         | 2,000         |
| 02/07/2010 | € / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 0.26100   | 0.28200                         | 0             |
| 02/07/2010 | € / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 0.38700   | 0.41200                         | 0             |
| 02/07/2010 | € / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 0.07800   | 0.08500                         | 1,500         |
| 02/07/2010 | € / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 0.53300   | 0.56000                         | 0             |
| 02/07/2010 | € / R On 13 September 2010 | 10.50  | P            | Foreign Exchange Future | 0.77700   | 0.80700                         | 0             |
| 02/07/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.86600   | 1.89900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 9.96760   | 9.93320                         | 5,951         |
| 02/07/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.00600   | 0.00200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.02500   | 0.02100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.07700   | 0.07700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.15200   | 0.14900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.34500   | 0.33700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010  | 9.20   | C            | Foreign Exchange Future | 0.89000   | 0.86500                         | 0             |
| 02/07/2010 | € / R On 13 December 2010  | 8.20   | C            | Foreign Exchange Future | 1.78400   | 1.75200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.08600   | 0.08500                         | 0             |
| 02/07/2010 | € / R On 13 December 2010  | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010  | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010  | 16.25  | C            | Foreign Exchange Future | 0.00600   | 0.00200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010  | 14.25  | C            | Foreign Exchange Future | 0.02400   | 0.02000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010  | 12.25  | C            | Foreign Exchange Future | 0.07500   | 0.07400                         | 0             |
| 02/07/2010 | € / R On 13 December 2010  | 11.25  | C            | Foreign Exchange Future | 0.14600   | 0.14400                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | € / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.33000   | 0.32300                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 9.25   | C            | Foreign Exchange Future | 0.85300   | 0.82900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 1.73600   | 1.70400                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.00300   | 0.00100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.01500   | 0.00900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.04800   | 0.04800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.09200   | 0.09200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.18300   | 0.18000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.43400   | 0.42200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.08900   | 1.05900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.02900   | 0.02800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 2.02700   | 1.99500                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.31600   | 0.30900                         | 60            |
| 02/07/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.07600   | 2.04400                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.00900   | 0.00200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00900   | 0.00200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.03000   | 0.02900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.09500   | 0.09400                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.19100   | 0.18700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.45700   | 0.44500                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.13300   | 1.10300                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 0.74700   | 0.72500                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 1.59200   | 1.56100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.00400   | 0.00200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.02000   | 0.01400                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.06200   | 0.06100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.11900   | 0.11700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.25400   | 0.24900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.65000   | 0.63100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 1.45100   | 1.42100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00900   | 0.00300                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.03000   | 0.03000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 2.12600   | 2.09300                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.00300   | 0.00100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.01600   | 0.01000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.05100   | 0.05100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.09800   | 0.09700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.19800   | 0.19500                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.48200   | 0.46900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.17700   | 1.14700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00800   | 0.00200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.02800   | 0.02700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.08900   | 0.08800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.17600   | 0.17300                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.41400   | 0.40400                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.04700   | 1.01900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 1.97800   | 1.94600                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00700   | 0.00200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.02600   | 0.02400                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.08300   | 0.08200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.16300   | 0.16100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.37800   | 0.36900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.96700   | 0.94000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 1.88100   | 1.84900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00500   | 0.00200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.02200   | 0.01700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.06800   | 0.06700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.13100   | 0.13000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.28900   | 0.28300                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.72100   | 0.75000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.56300   | 1.59700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 2.50000   | 2.53400                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 4.45400   | 4.48400                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 6.43700   | 6.46900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 8.43200   | 8.46800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 10.43200  | 10.46700                        | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.09900   | 0.10700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.51000   | 0.53600                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 1.29500   | 1.32800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 2.21500   | 2.24900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 4.15800   | 4.19100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 6.13900   | 6.16900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 8.13300   | 8.16800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 10.13200  | 10.16700                        | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.07900   | 0.08600                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.44600   | 0.47100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 1.20800   | 1.24000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 2.12100   | 2.15500                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 4.06000   | 4.09400                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 6.04000   | 6.06900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 8.03300   | 8.06800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 10.03200  | 10.06700                        | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.05900   | 0.06400                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.36400   | 0.38600                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 1.08000   | 1.11200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 1.98000   | 2.01400                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.93300   | 2.96800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.89800   | 4.92700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.88500   | 6.91800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.91200   | 3.94700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.89100   | 5.92000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.88300   | 7.91800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.88200   | 9.91700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.03300   | 0.03800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.23200   | 0.24800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.83600   | 0.86600                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.70100   | 1.73400                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.64400   | 2.67800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 4.60200   | 4.63100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 6.58600   | 6.61900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 8.58200   | 8.61700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 10.58200  | 10.61700                        | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.02400   | 0.02800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.17900   | 0.19200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.06500   | 0.07000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.38900   | 0.41200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 1.12300   | 1.15400                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 2.02700   | 2.06100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.96200   | 3.99600                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.94100   | 5.96900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.93300   | 7.96800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.93200   | 9.96700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 5.99100   | 6.01900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 7.98300   | 8.01800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 9.98200   | 10.01700                        | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 0.64800   | 0.67600                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 4.01100   | 4.04500                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.88200   | 8.91700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.88200  | 10.91700                        | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.07100   | 0.07600                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.41600   | 0.43900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 1.16500   | 1.19700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 2.07400   | 2.10900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 3.03000   | 3.06500                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 4.99700   | 5.02600                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 6.98500   | 7.01800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 8.98200   | 9.01700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 10.98200  | 11.01700                        | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01800   | 0.02100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.13500   | 0.14600                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.61200   | 0.64000                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 1.42800   | 1.46100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 2.35700   | 2.39100                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 4.30600   | 4.33700                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 6.28800   | 6.31900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 8.28200   | 8.31800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 10.28200  | 10.31700                        | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 2.16800   | 2.20200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.12200   | 0.13200                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.57700   | 0.60400                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 1.38400   | 1.41600                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 2.30900   | 2.34400                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 4.25700   | 4.28800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 6.23800   | 6.26900                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 8.23200   | 8.26800                         | 0             |
| 02/07/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 10.23200  | 10.26700                        | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 02/07/2010 | € / R On 14 March 2011        |        |              | Foreign Exchange Future | 10.11000  | 10.07640                        | 2,620         |
| 02/07/2010 | € / R On 14 March 2011        | 9.80   | C            | Foreign Exchange Future | 0.69200   | 0.67900                         | 0             |
| 02/07/2010 | € / R On 14 March 2011        | 9.85   | C            | Foreign Exchange Future | 0.66600   | 0.65300                         | 0             |
| 02/07/2010 | € / R On 14 March 2011        | 9.75   | C            | Foreign Exchange Future | 0.71900   | 0.70500                         | 0             |
| 02/07/2010 | € / R On 14 March 2011        | 9.75   | P            | Foreign Exchange Future | 0.35900   | 0.37900                         | 0             |
| 02/07/2010 | € / R On 14 March 2011        | 9.85   | P            | Foreign Exchange Future | 0.40600   | 0.42700                         | 0             |
| 02/07/2010 | € / R On 14 March 2011        | 9.80   | P            | Foreign Exchange Future | 0.38200   | 0.40300                         | 0             |
| 02/07/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.54240   | 6.52580                         | 8,441         |
| 02/07/2010 | AU\$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.06300   | 0.06200                         | 0             |
| 02/07/2010 | AU\$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.42100   | 0.43600                         | 0             |
| 02/07/2010 | AU\$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 6.56730   | 6.55060                         | 8,156         |
| 02/07/2010 | AU\$ / R On 13 December 2010  | 6.90   | C            | Foreign Exchange Future | 0.15700   | 0.15400                         | 0             |
| 02/07/2010 | AU\$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 0.14600   | 0.14300                         | 200           |
| 02/07/2010 | AU\$ / R On 13 December 2010  | 6.90   | P            | Foreign Exchange Future | 0.49000   | 0.50300                         | 0             |
| 02/07/2010 | AU\$ / R On 13 December 2010  | 6.95   | P            | Foreign Exchange Future | 0.52900   | 0.54200                         | 0             |
| 02/07/2010 | AU\$ / R On 14 March 2011     |        |              | Foreign Exchange Future | 6.58970   | 6.57610                         | 46            |
| 02/07/2010 | AU\$ / R On 14 March 2011     | 6.70   | C            | Foreign Exchange Future | 0.29100   | 0.28800                         | 0             |
| 02/07/2010 | AU\$ / R On 14 March 2011     | 6.75   | C            | Foreign Exchange Future | 0.27400   | 0.27200                         | 0             |
| 02/07/2010 | AU\$ / R On 14 March 2011     | 6.65   | C            | Foreign Exchange Future | 0.30900   | 0.30500                         | 0             |
| 02/07/2010 | AU\$ / R On 14 March 2011     | 6.65   | P            | Foreign Exchange Future | 0.36900   | 0.37900                         | 0             |
| 02/07/2010 | AU\$ / R On 14 March 2011     | 6.75   | P            | Foreign Exchange Future | 0.43400   | 0.44600                         | 0             |
| 02/07/2010 | AU\$ / R On 14 March 2011     | 6.70   | P            | Foreign Exchange Future | 0.40100   | 0.41200                         | 0             |
| 02/07/2010 | CAD/ R On 13 September 2010   |        |              | Foreign Exchange Future | 7.32200   | 7.38310                         | 75            |
| 02/07/2010 | CAD/ R On 13 September 2010   | 7.50   | C            | Foreign Exchange Future | 0.09100   | 0.11000                         | 0             |
| 02/07/2010 | CAD/ R On 13 September 2010   | 7.50   | P            | Foreign Exchange Future | 0.26900   | 0.22700                         | 0             |
| 02/07/2010 | CAD/ R On 13 December 2010    |        |              | Foreign Exchange Future | 7.41990   | 7.48270                         | 0             |
| 02/07/2010 | CAD/ R On 13 December 2010    | 7.70   | C            | Foreign Exchange Future | 0.15000   | 0.16700                         | 0             |
| 02/07/2010 | CAD/ R On 13 December 2010    | 7.65   | C            | Foreign Exchange Future | 0.16400   | 0.18300                         | 0             |
| 02/07/2010 | CAD/ R On 13 December 2010    | 7.75   | C            | Foreign Exchange Future | 0.13700   | 0.15200                         | 0             |
| 02/07/2010 | CAD/ R On 13 December 2010    | 7.75   | P            | Foreign Exchange Future | 0.46700   | 0.41900                         | 0             |
| 02/07/2010 | CAD/ R On 13 December 2010    | 7.65   | P            | Foreign Exchange Future | 0.39400   | 0.35000                         | 0             |
| 02/07/2010 | CAD/ R On 13 December 2010    | 7.70   | P            | Foreign Exchange Future | 0.43000   | 0.38400                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.82040   | 7.79530                         | 210,713       |
| 05/07/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.97900   | 0.95600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.97100   | 1.94600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.97000   | 2.94500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.97000   | 3.94500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.25000   | 0.24700                         | 2,000         |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 1.02700   | 1.00300                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 2.02100   | 1.99600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 3.02000   | 2.99500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 4.02000   | 3.99500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.22900   | 0.22700                         | 569           |
| 05/07/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.21000   | 0.20800                         | 2,771         |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.93200   | 0.90900                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.92100   | 1.89600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.92000   | 2.89500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.92000   | 3.89500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.19300   | 0.19100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.88500   | 0.86200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.87100   | 1.84700                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.87000   | 2.84500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.87000   | 3.84500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.16200   | 0.16100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.79300   | 0.77100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.77200   | 1.74700                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.77000   | 2.74500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.77000   | 3.74500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.14800   | 0.14800                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.74800   | 0.72700                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.72200   | 1.69700                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.72000   | 2.69500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.72000   | 3.69500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.13600   | 0.13600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.70400   | 0.68400                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.67200   | 1.64700                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.67000   | 2.64500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.67000   | 3.64500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.57800   | 0.56100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.52300   | 1.49800                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.52000   | 2.49500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.52000   | 3.49500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.11400   | 0.11500                         | 55,000        |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.61900   | 0.60100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.57200   | 1.54800                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.57000   | 2.54500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.57000   | 3.54500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.08800   | 0.09000                         | 585           |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.50000   | 0.48600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.42300   | 1.39900                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.42000   | 2.39500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.42000   | 3.39500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.10400   | 0.10600                         | 1,000         |
| 05/07/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.30300   | 0.29700                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 1.12600   | 1.10200                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 2.12100   | 2.09600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 3.12000   | 3.09500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 4.12000   | 4.09500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.27600   | 0.27100                         | 1,200         |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 1.07600   | 1.05200                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 2.07100   | 2.04600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 3.07000   | 3.04500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 4.07000   | 4.04500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.17600   | 0.17600                         | 500           |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.83800   | 0.81600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.82100   | 1.79700                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.82000   | 2.79500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.82000   | 3.79500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.12400   | 0.12500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.66100   | 0.64200                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.62200   | 1.59700                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.62000   | 2.59500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.62000   | 3.59500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.09600   | 0.09700                         | 3,000         |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.53800   | 0.52300                         | 1,500         |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.47300   | 1.44800                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.47000   | 2.44500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.47000   | 3.44500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.02200   | 0.02400                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.02700   | 0.02900                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.06800   | 0.07000                         | 500           |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.05300   | 0.05500                         | 3,000         |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.02900   | 0.03100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.03400   | 0.03500                         | 500           |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.60   | C            | Foreign Exchange Future | 0.36200   | 0.35300                         | 100           |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.65   | C            | Foreign Exchange Future | 0.33200   | 0.32400                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.50   | C            | Foreign Exchange Future | 0.07400   | 0.07600                         | 500           |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.60   | C            | Foreign Exchange Future | 0.06300   | 0.06500                         | 1,000         |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.60   | P            | Foreign Exchange Future | 0.84300   | 0.87000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.60   | P            | Foreign Exchange Future | 0.14200   | 0.15800                         | 100           |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.65   | P            | Foreign Exchange Future | 0.16200   | 0.17900                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.50   | P            | Foreign Exchange Future | 0.75400   | 0.78100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.21400   | 1.24000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.30900   | 1.33600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 0.93300   | 0.96000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.35700   | 1.38400                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 0.79800   | 0.82500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.50200   | 1.52900                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.06800   | 0.07800                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.62600   | 0.65200                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.53400   | 2.56000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.53000   | 4.55500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.53000   | 6.55500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.53000   | 8.55500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.04100   | 0.04700                         | 15,000        |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.50400   | 0.53000                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.38600   | 2.41100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.38000   | 4.40500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.38000   | 6.40500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.38000   | 8.40500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.01800   | 0.02100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.35600   | 0.38100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.18800   | 2.21400                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.18000   | 4.20500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.18000   | 6.20500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.18000   | 8.20500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.20600   | 0.22600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 1.94300   | 1.96900                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 3.93000   | 3.95500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 5.93000   | 5.95500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 7.93000   | 7.95500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.00600   | 0.00700                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.18300   | 0.20200                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 1.89300   | 1.92000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 3.88000   | 3.90500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 5.88000   | 5.90500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 7.88000   | 7.90500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.58400   | 0.61100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.08000   | 0.09100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.66800   | 0.69500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.58400   | 2.60900                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.58000   | 4.60500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.58000   | 6.60500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.58000   | 8.60500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.04900   | 0.05600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.54400   | 0.57000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.43500   | 2.46100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.43000   | 4.45500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.43000   | 6.45500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.43000   | 8.45500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.05800   | 0.06600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.48500   | 2.51000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.48000   | 4.50500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.48000   | 6.50500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.48000   | 8.50500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.03400   | 0.03900                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.46600   | 0.49100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.33600   | 2.36200                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.33000   | 4.35500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.33000   | 6.35500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.33000   | 8.35500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.02800   | 0.03200                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.42800   | 0.45300                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.28700   | 2.31300                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.28000   | 4.30500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.28000   | 6.30500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.28000   | 8.30500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.02300   | 0.02600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.39200   | 0.41600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.23800   | 2.26300                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.23000   | 4.25500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.23000   | 6.25500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.23000   | 8.25500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.32300   | 0.34600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.13900   | 2.16500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.13000   | 4.15500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.13000   | 6.15500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.13000   | 8.15500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.29000   | 0.31300                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.09000   | 2.11600                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.08000   | 4.10500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.08000   | 6.10500                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.08000   | 8.10500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.25900   | 0.28200                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.23000   | 0.25200                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 1.99200   | 2.01800                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 3.98000   | 4.00500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 5.98000   | 6.00500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 7.98000   | 8.00500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.04100   | 2.06700                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.03000   | 4.05500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.03000   | 6.05500                         | 0             |
| 05/07/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.03000   | 8.05500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 7.93350   | 7.90700                         | 29,778        |
| 05/07/2010 | \$ / R On 13 December 2010  | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010  | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010  | 11.95  | C            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010  | 9.95   | C            | Foreign Exchange Future | 0.06600   | 0.06600                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010  | 7.95   | C            | Foreign Exchange Future | 0.37000   | 0.36400                         | 1,000         |
| 05/07/2010 | \$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 1.02300   | 1.00200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010  | 5.95   | C            | Foreign Exchange Future | 1.98800   | 1.96300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010  | 4.95   | C            | Foreign Exchange Future | 2.98400   | 2.95800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010  | 3.95   | C            | Foreign Exchange Future | 3.98400   | 3.95700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010  | 8.55   | C            | Foreign Exchange Future | 0.20100   | 0.20000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010  | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010  | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010  | 12.00  | C            | Foreign Exchange Future | 0.01400   | 0.01400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010  | 10.00  | C            | Foreign Exchange Future | 0.06300   | 0.06300                         | 300           |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 December 2010 | 7.00   | C            | Foreign Exchange Future | 0.98000   | 0.96000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.00   | C            | Foreign Exchange Future | 1.93900   | 1.91300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.00   | C            | Foreign Exchange Future | 2.93400   | 2.90800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.00   | C            | Foreign Exchange Future | 3.93400   | 3.90700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.06000   | 0.06000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.33300   | 0.32800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 0.93800   | 0.91900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 1.89000   | 1.86400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 2.88500   | 2.85800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.88400   | 3.85700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.05800   | 0.05800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.31600   | 0.31200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.89700   | 0.87800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.84000   | 1.81500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.83500   | 2.80800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.83400   | 3.80700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.35100   | 0.34600                         | 21,570        |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.05500   | 0.05500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.30000   | 0.29600                         | 4,400         |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.85700   | 0.83900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.79100   | 1.76600                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.78500   | 2.75800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.78400   | 3.75700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.05300   | 0.05300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.28500   | 0.28200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.81800   | 0.80100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.74200   | 1.71700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.73500   | 2.70900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.73400   | 3.70700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.05100   | 0.05100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.27100   | 0.26800                         | 1,000         |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.78000   | 0.76300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.69300   | 1.66800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 0.13300   | 0.13300                         | 20,000        |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.80   | C            | Foreign Exchange Future | 0.15900   | 0.15900                         | 15,000        |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.70   | C            | Foreign Exchange Future | 0.49000   | 0.48000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.11300   | 0.11300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.08600   | 0.08700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.80   | C            | Foreign Exchange Future | 0.43900   | 0.42900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 0.14600   | 0.14500                         | 30,000        |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.58500   | 2.55900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.58400   | 3.55700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.02700   | 0.02800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.12800   | 0.12800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.88400   | 4.85700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.12200   | 0.12200                         | 500           |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.08900   | 0.09000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.60   | C            | Foreign Exchange Future | 0.54600   | 0.53400                         | 15,000        |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.68500   | 2.65900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.68400   | 3.65700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.04300   | 0.04400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.22200   | 0.22000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.63900   | 0.62600                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.49800   | 1.47300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.48600   | 2.45900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.48400   | 3.45700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.04500   | 0.04500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.23300   | 0.23100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.67300   | 0.65800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.54600   | 1.52100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.53500   | 2.50900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.53400   | 3.50700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.19200   | 0.19100                         | 1,000         |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.00800   | 0.00800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.04100   | 0.04200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.21100   | 0.21000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.60700   | 0.59400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.44900   | 1.42500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.43600   | 2.41000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.43400   | 3.40700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.25800   | 0.25500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.07000   | 0.07100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.41500   | 0.40600                         | 10            |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 1.11600   | 1.09200                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 2.08800   | 2.06200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 3.08400   | 3.05800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 4.08400   | 4.05700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.01600   | 0.01600                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.06800   | 0.06800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.39200   | 0.38300                         | 30,000        |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 1.06900   | 1.04600                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 2.03800   | 2.01200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 3.03400   | 3.00800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 4.03400   | 4.00700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.04900   | 0.04900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.74300   | 0.72700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.64400   | 1.61900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.63500   | 2.60900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.63400   | 3.60700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.04700   | 0.04700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.24500   | 0.24300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.70700   | 0.69200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.59500   | 1.57000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.01200   | 0.01300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.12400   | 0.13500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.66200   | 0.68600                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.46400   | 2.49000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.42600   | 4.45200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.41800   | 6.44400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.41700   | 8.44300                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.11000   | 0.12000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.41600   | 2.44200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.37700   | 4.40300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.36800   | 6.39400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.36700   | 8.39300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.03600   | 0.03900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.35900   | 0.37600                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.03500   | 2.06100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 3.98300   | 4.00900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 5.96800   | 5.99400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 7.96700   | 7.99300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.03300   | 0.03500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.33200   | 0.34900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 1.98700   | 2.01400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 3.93300   | 3.96000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 5.91800   | 5.94400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 7.91700   | 7.94300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.62500   | 0.64800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.01600   | 0.01800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.17400   | 0.18700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.77800   | 0.80300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.60800   | 2.63500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.57500   | 4.60100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.56800   | 6.59400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.56700   | 8.59300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 0.85900   | 0.88400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.14000   | 0.15100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.70000   | 0.72400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.51200   | 2.53800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.47600   | 4.50200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.46800   | 6.49400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.46700   | 8.49300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.15600   | 0.16900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.73900   | 0.76300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.56000   | 2.58700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.52500   | 4.55100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.51800   | 6.54400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.51700   | 8.54300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.80   | P            | Foreign Exchange Future | 1.02600   | 1.05200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.65600   | 1.68300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.28900   | 1.31500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.24500   | 1.27100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.14400   | 3.17100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.12100   | 5.14700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.11700   | 7.14400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.60   | P            | Foreign Exchange Future | 0.21300   | 0.22700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 December 2010 | 7.80   | P            | Foreign Exchange Future | 0.30600   | 0.32200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 1.11300   | 1.13800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.70300   | 1.73000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.38000   | 1.40600                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.70   | P            | Foreign Exchange Future | 0.25700   | 0.27300                         | 500           |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 1.20000   | 1.22600                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.09700   | 0.10600                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.58800   | 0.61100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.36800   | 2.39400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.32700   | 4.35300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.31800   | 6.34400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.31700   | 8.34300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.08500   | 0.09400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.55200   | 0.57500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.32000   | 2.34600                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.27800   | 4.30400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.26800   | 6.29400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.26700   | 8.29300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.07400   | 0.08200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.51700   | 0.53900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.27200   | 2.29800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.22900   | 4.25500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.21800   | 6.24400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.21700   | 8.24300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.41800   | 0.43900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.06400   | 0.07100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.48300   | 0.50500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.22500   | 2.25100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.18000   | 4.20600                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.16800   | 6.19400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.16700   | 8.19300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.05500   | 0.06200                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.45000   | 0.47100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.17700   | 2.20300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.13000   | 4.15700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.11800   | 6.14400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.11700   | 8.14300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.04700   | 0.05300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.13000   | 2.15600                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.08100   | 4.10700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.06800   | 6.09400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.06700   | 8.09300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.81800   | 0.84300                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.04000   | 0.04500                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.38700   | 0.40700                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.08300   | 2.10900                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.03200   | 4.05800                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.01800   | 6.04400                         | 0             |
| 05/07/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.01700   | 8.04300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 8.04570   | 8.01800                         | 950           |
| 05/07/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.50200   | 0.49200                         | 0             |
| 05/07/2010 | \$ / R On 14 March 2011    | 8.05   | C            | Foreign Exchange Future | 0.48100   | 0.47300                         | 340           |
| 05/07/2010 | \$ / R On 14 March 2011    | 7.95   | C            | Foreign Exchange Future | 0.52400   | 0.51300                         | 0             |
| 05/07/2010 | \$ / R On 14 March 2011    | 8.50   | C            | Foreign Exchange Future | 0.33900   | 0.33500                         | 30,000        |
| 05/07/2010 | \$ / R On 14 March 2011    | 10.50  | C            | Foreign Exchange Future | 0.09900   | 0.09800                         | 30,000        |
| 05/07/2010 | \$ / R On 14 March 2011    | 10.50  | P            | Foreign Exchange Future | 2.55300   | 2.58000                         | 0             |
| 05/07/2010 | \$ / R On 14 March 2011    | 7.95   | P            | Foreign Exchange Future | 0.42800   | 0.44500                         | 0             |
| 05/07/2010 | \$ / R On 14 March 2011    | 8.50   | P            | Foreign Exchange Future | 0.79300   | 0.81700                         | 0             |
| 05/07/2010 | \$ / R On 14 March 2011    | 8.05   | P            | Foreign Exchange Future | 0.48500   | 0.50500                         | 0             |
| 05/07/2010 | \$ / R On 14 March 2011    | 8.00   | P            | Foreign Exchange Future | 0.45600   | 0.47400                         | 0             |
| 05/07/2010 | \$ / R On 13 June 2011     |        |              | Foreign Exchange Future | 8.15840   | 8.12950                         | 2,900         |
| 05/07/2010 | \$ / R On 13 June 2011     | 7.45   | C            | Foreign Exchange Future | 0.93500   | 0.91900                         | 0             |
| 05/07/2010 | \$ / R On 13 June 2011     | 7.50   | C            | Foreign Exchange Future | 0.90400   | 0.88900                         | 0             |
| 05/07/2010 | \$ / R On 13 June 2011     | 7.40   | C            | Foreign Exchange Future | 0.96700   | 0.95000                         | 0             |
| 05/07/2010 | \$ / R On 13 June 2011     | 7.40   | P            | Foreign Exchange Future | 0.20900   | 0.22100                         | 0             |
| 05/07/2010 | \$ / R On 13 June 2011     | 7.50   | P            | Foreign Exchange Future | 0.24600   | 0.26000                         | 0             |
| 05/07/2010 | \$ / R On 13 June 2011     | 7.45   | P            | Foreign Exchange Future | 0.22700   | 0.24000                         | 0             |
| 05/07/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.81410  | 11.83440                        | 19,196        |
| 05/07/2010 | £ / R On 13 September 2010 | 12.80  | C            | Foreign Exchange Future | 0.10500   | 0.11500                         | 0             |
| 05/07/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.11700   | 0.12900                         | 0             |
| 05/07/2010 | £ / R On 13 September 2010 | 12.75  | C            | Foreign Exchange Future | 0.11100   | 0.12200                         | 0             |
| 05/07/2010 | £ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.27100   | 0.00000                         | 417           |
| 05/07/2010 | £ / R On 13 September 2010 | 12.75  | P            | Foreign Exchange Future | 1.04700   | 1.03800                         | 0             |
| 05/07/2010 | £ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 0.45700   | 0.00000                         | 0             |
| 05/07/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.00300   | 0.99500                         | 0             |
| 05/07/2010 | £ / R On 13 September 2010 | 12.80  | P            | Foreign Exchange Future | 1.09100   | 1.08100                         | 0             |
| 05/07/2010 | £ / R On 13 December 2010  |        |              | Foreign Exchange Future | 11.98340  | 12.00270                        | 12,334        |
| 05/07/2010 | £ / R On 13 December 2010  | 11.90  | C            | Foreign Exchange Future | 0.56900   | 0.58900                         | 0             |
| 05/07/2010 | £ / R On 13 December 2010  | 11.85  | C            | Foreign Exchange Future | 0.59300   | 0.61200                         | 50            |
| 05/07/2010 | £ / R On 13 December 2010  | 11.90  | P            | Foreign Exchange Future | 0.48600   | 0.48600                         | 0             |
| 05/07/2010 | £ / R On 13 December 2010  | 11.85  | P            | Foreign Exchange Future | 0.46000   | 0.45900                         | 0             |
| 05/07/2010 | £ / R On 14 March 2011     |        |              | Foreign Exchange Future | 12.15130  | 12.16980                        | 500           |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | £ / R On 14 March 2011     | 11.80  | C            | Foreign Exchange Future | 0.84100   | 0.86400                         | 0             |
| 05/07/2010 | £ / R On 14 March 2011     | 11.85  | C            | Foreign Exchange Future | 0.81600   | 0.83900                         | 0             |
| 05/07/2010 | £ / R On 14 March 2011     | 11.75  | C            | Foreign Exchange Future | 0.86600   | 0.88900                         | 0             |
| 05/07/2010 | £ / R On 14 March 2011     | 11.75  | P            | Foreign Exchange Future | 0.46500   | 0.46900                         | 0             |
| 05/07/2010 | £ / R On 14 March 2011     | 11.85  | P            | Foreign Exchange Future | 0.51500   | 0.51900                         | 0             |
| 05/07/2010 | £ / R On 14 March 2011     | 11.80  | P            | Foreign Exchange Future | 0.49000   | 0.49400                         | 0             |
| 05/07/2010 | ¥ / R On 13 September 2010 |        |              | Foreign Exchange Future | 0.08920   | 0.08900                         | 398           |
| 05/07/2010 | ¥ / R On 13 September 2010 | 0.08   | C            | Foreign Exchange Future | 0.00708   | 0.00704                         | 0             |
| 05/07/2010 | ¥ / R On 13 September 2010 | 0.08   | P            | Foreign Exchange Future | 0.00078   | 0.00094                         | 0             |
| 05/07/2010 | ¥ / R On 13 December 2010  |        |              | Foreign Exchange Future | 0.09070   | 0.09040                         | 0             |
| 05/07/2010 | ¥ / R On 13 December 2010  | 0.09   | C            | Foreign Exchange Future | 0.00763   | 0.00756                         | 0             |
| 05/07/2010 | ¥ / R On 13 December 2010  | 0.10   | C            | Foreign Exchange Future | 0.00371   | 0.00373                         | 0             |
| 05/07/2010 | ¥ / R On 13 December 2010  | 0.08   | C            | Foreign Exchange Future | 0.01515   | 0.01491                         | 0             |
| 05/07/2010 | ¥ / R On 13 December 2010  | 0.08   | P            | Foreign Exchange Future | 0.00045   | 0.00051                         | 0             |
| 05/07/2010 | ¥ / R On 13 December 2010  | 0.10   | P            | Foreign Exchange Future | 0.00901   | 0.00933                         | 0             |
| 05/07/2010 | ¥ / R On 13 December 2010  | 0.09   | P            | Foreign Exchange Future | 0.00293   | 0.00316                         | 0             |
| 05/07/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 9.79700   | 9.82320                         | 17,163        |
| 05/07/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.02100   | 0.02400                         | 0             |
| 05/07/2010 | € / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.14200   | 0.15600                         | 0             |
| 05/07/2010 | € / R On 13 September 2010 | 10.50  | C            | Foreign Exchange Future | 0.09000   | 0.10000                         | 2,530         |
| 05/07/2010 | € / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.19400   | 0.21000                         | 2,000         |
| 05/07/2010 | € / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.26500   | 0.28400                         | 750           |
| 05/07/2010 | € / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.57400   | 0.60100                         | 0             |
| 05/07/2010 | € / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 0.07700   | 0.07800                         | 1,500         |
| 05/07/2010 | € / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 0.26800   | 0.26100                         | 0             |
| 05/07/2010 | € / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 0.39700   | 0.38700                         | 0             |
| 05/07/2010 | € / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 0.54500   | 0.53300                         | 0             |
| 05/07/2010 | € / R On 13 September 2010 | 10.50  | P            | Foreign Exchange Future | 0.79300   | 0.77700                         | 0             |
| 05/07/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.88900   | 1.86600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 9.94220   | 9.96760                         | 5,951         |
| 05/07/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | € / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00200   | 0.00600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.02000   | 0.02500                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.07300   | 0.07700                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.20  | C            | Foreign Exchange Future | 0.14300   | 0.15200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.32900   | 0.34500                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.86300   | 0.89000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 1.76000   | 1.78400                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.08100   | 0.08600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 18.25  | C            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00200   | 0.00600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.01800   | 0.02400                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.07000   | 0.07500                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.25  | C            | Foreign Exchange Future | 0.13800   | 0.14600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.31400   | 0.33000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.25   | C            | Foreign Exchange Future | 0.82700   | 0.85300                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 1.71100   | 1.73600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.00800   | 0.01500                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.04500   | 0.04800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.08700   | 0.09200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.17300   | 0.18300                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.41400   | 0.43400                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.06100   | 1.08900                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.00900   | 0.01600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.04700   | 0.05100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.09300   | 0.09800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.18800   | 0.19800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.46100   | 0.48200                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.15000   | 1.17700                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00200   | 0.00800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.02500   | 0.02800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.08400   | 0.08900                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.16700   | 0.17600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.39500   | 0.41400                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 1.02000   | 1.04700                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 1.95400   | 1.97800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.30000   | 0.31600                         | 60            |
| 05/07/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.00200   | 0.00900                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.02600   | 0.02900                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 2.00300   | 2.02700                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00200   | 0.00900                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.02700   | 0.03000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.09000   | 0.09500                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.18000   | 0.19100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.43700   | 0.45700                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.10500   | 1.13300                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 2.05200   | 2.07600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00200   | 0.00700                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.02200   | 0.02600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.07800   | 0.08300                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.15400   | 0.16300                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.36000   | 0.37800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.94000   | 0.96700                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 1.85700   | 1.88100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.01500   | 0.02200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.06300   | 0.06800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.12400   | 0.13100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.27500   | 0.28900                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 0.72200   | 0.74700                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 1.56800   | 1.59200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.01300   | 0.02000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.05700   | 0.06200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.11200   | 0.11900                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.24100   | 0.25400                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.62600   | 0.65000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 1.42600   | 1.45100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00200   | 0.00900                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.02700   | 0.03000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 2.10100   | 2.12600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 7.95900   | 7.93300                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 9.95800   | 9.93200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.93500   | 3.91200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.91000   | 5.89100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.90900   | 7.88300                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.90800   | 9.88200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.03400   | 0.03300                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.23400   | 0.23200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.84900   | 0.83600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.72000   | 1.70100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.66500   | 2.64400                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 4.62100   | 4.60200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 6.60900   | 6.58600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 8.60800   | 8.58200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 10.60800  | 10.58200                        | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.02600   | 0.02400                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.18000   | 0.17900                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.73300   | 0.72100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.58200   | 1.56300                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 2.52100   | 2.50000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 4.47300   | 4.45400                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 6.46000   | 6.43700                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 8.45800   | 8.43200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 10.45800  | 10.43200                        | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.09800   | 0.09900                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.51800   | 0.51000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 1.31200   | 1.29500                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 2.23600   | 2.21500                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 4.18000   | 4.15800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 6.16000   | 6.13900                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 10.00800  | 9.98200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01000   | 0.00800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.06300   | 0.06500                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.39500   | 0.38900                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 1.13800   | 1.12300                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 2.04800   | 2.02700                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 3.98500   | 3.96200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 5.96000   | 5.94100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01100   | 0.00900                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 0.65800   | 0.64800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 4.03400   | 4.01100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 6.01000   | 5.99100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 8.00900   | 7.98300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 8.15900   | 8.13300                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 10.15800  | 10.13200                        | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01200   | 0.01000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.07800   | 0.07900                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.45300   | 0.44600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 1.22500   | 1.20800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 2.14200   | 2.12100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 4.08300   | 4.06000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 6.06000   | 6.04000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 8.05900   | 8.03300                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 10.05800  | 10.03200                        | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.05800   | 0.05900                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.36900   | 0.36400                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 1.09600   | 1.08000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 2.00100   | 1.98000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 2.95500   | 2.93300                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.91700   | 4.89800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.90900   | 6.88500                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.90800   | 8.88200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.90800  | 10.88200                        | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.06900   | 0.07100                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.42200   | 0.41600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 1.18100   | 1.16500                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 2.09500   | 2.07400                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 3.05300   | 3.03000                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 5.01600   | 4.99700                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 7.00900   | 6.98500                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 9.00800   | 8.98200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 11.00800  | 10.98200                        | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.01900   | 0.01800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.13500   | 0.13500                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.62200   | 0.61200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 1.44600   | 1.42800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 2.37800   | 2.35700                         | 0             |

| Date       | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | € / R On 13 December 2010     | 14.25  | P            | Foreign Exchange Future | 4.32600   | 4.30600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010     | 16.25  | P            | Foreign Exchange Future | 6.31000   | 6.28800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010     | 18.25  | P            | Foreign Exchange Future | 8.30900   | 8.28200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010     | 20.25  | P            | Foreign Exchange Future | 10.30800  | 10.28200                        | 0             |
| 05/07/2010 | € / R On 13 December 2010     | 12.05  | P            | Foreign Exchange Future | 2.18900   | 2.16800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010     | 8.20   | P            | Foreign Exchange Future | 0.01800   | 0.01600                         | 0             |
| 05/07/2010 | € / R On 13 December 2010     | 9.20   | P            | Foreign Exchange Future | 0.12100   | 0.12200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010     | 10.20  | P            | Foreign Exchange Future | 0.58700   | 0.57700                         | 0             |
| 05/07/2010 | € / R On 13 December 2010     | 11.20  | P            | Foreign Exchange Future | 1.40100   | 1.38400                         | 0             |
| 05/07/2010 | € / R On 13 December 2010     | 12.20  | P            | Foreign Exchange Future | 2.33100   | 2.30900                         | 0             |
| 05/07/2010 | € / R On 13 December 2010     | 14.20  | P            | Foreign Exchange Future | 4.27800   | 4.25700                         | 0             |
| 05/07/2010 | € / R On 13 December 2010     | 16.20  | P            | Foreign Exchange Future | 6.26000   | 6.23800                         | 0             |
| 05/07/2010 | € / R On 13 December 2010     | 18.20  | P            | Foreign Exchange Future | 8.25900   | 8.23200                         | 0             |
| 05/07/2010 | € / R On 13 December 2010     | 20.20  | P            | Foreign Exchange Future | 10.25800  | 10.23200                        | 0             |
| 05/07/2010 | € / R On 14 March 2011        |        |              | Foreign Exchange Future | 10.08510  | 10.11000                        | 2,620         |
| 05/07/2010 | € / R On 14 March 2011        | 9.80   | C            | Foreign Exchange Future | 0.66700   | 0.69200                         | 0             |
| 05/07/2010 | € / R On 14 March 2011        | 9.85   | C            | Foreign Exchange Future | 0.64100   | 0.66600                         | 0             |
| 05/07/2010 | € / R On 14 March 2011        | 9.75   | C            | Foreign Exchange Future | 0.69300   | 0.71900                         | 0             |
| 05/07/2010 | € / R On 14 March 2011        | 9.75   | P            | Foreign Exchange Future | 0.35800   | 0.35900                         | 0             |
| 05/07/2010 | € / R On 14 March 2011        | 9.85   | P            | Foreign Exchange Future | 0.40600   | 0.40600                         | 0             |
| 05/07/2010 | € / R On 14 March 2011        | 9.80   | P            | Foreign Exchange Future | 0.38200   | 0.38200                         | 0             |
| 05/07/2010 | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.49760   | 6.54240                         | 8,441         |
| 05/07/2010 | AU\$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.05300   | 0.06300                         | 0             |
| 05/07/2010 | AU\$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.45500   | 0.42100                         | 0             |
| 05/07/2010 | AU\$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 6.52330   | 6.56730                         | 8,156         |
| 05/07/2010 | AU\$ / R On 13 December 2010  | 6.90   | C            | Foreign Exchange Future | 0.14300   | 0.15700                         | 0             |
| 05/07/2010 | AU\$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 0.13300   | 0.14600                         | 200           |
| 05/07/2010 | AU\$ / R On 13 December 2010  | 6.90   | P            | Foreign Exchange Future | 0.52000   | 0.49000                         | 0             |
| 05/07/2010 | AU\$ / R On 13 December 2010  | 6.95   | P            | Foreign Exchange Future | 0.56000   | 0.52900                         | 0             |
| 05/07/2010 | AU\$ / R On 14 March 2011     |        |              | Foreign Exchange Future | 6.54900   | 6.58970                         | 61            |
| 05/07/2010 | AU\$ / R On 14 March 2011     | 6.70   | C            | Foreign Exchange Future | 0.27400   | 0.29100                         | 0             |
| 05/07/2010 | AU\$ / R On 14 March 2011     | 6.75   | C            | Foreign Exchange Future | 0.25800   | 0.27400                         | 0             |
| 05/07/2010 | AU\$ / R On 14 March 2011     | 6.65   | C            | Foreign Exchange Future | 0.29000   | 0.30900                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 05/07/2010 | AU\$ / R On 14 March 2011   | 6.65   | P            | Foreign Exchange Future | 0.39100   | 0.36900                         | 0             |
| 05/07/2010 | AU\$ / R On 14 March 2011   | 6.75   | P            | Foreign Exchange Future | 0.45900   | 0.43400                         | 0             |
| 05/07/2010 | AU\$ / R On 14 March 2011   | 6.70   | P            | Foreign Exchange Future | 0.42500   | 0.40100                         | 0             |
| 05/07/2010 | CAD/ R On 13 September 2010 |        |              | Foreign Exchange Future | 7.32620   | 7.32200                         | 75            |
| 05/07/2010 | CAD/ R On 13 September 2010 | 7.50   | C            | Foreign Exchange Future | 0.09200   | 0.09100                         | 0             |
| 05/07/2010 | CAD/ R On 13 September 2010 | 7.50   | P            | Foreign Exchange Future | 0.26600   | 0.26900                         | 0             |
| 05/07/2010 | CAD/ R On 13 December 2010  |        |              | Foreign Exchange Future | 7.42560   | 7.41990                         | 0             |
| 05/07/2010 | CAD/ R On 13 December 2010  | 7.70   | C            | Foreign Exchange Future | 0.14400   | 0.15000                         | 0             |
| 05/07/2010 | CAD/ R On 13 December 2010  | 7.65   | C            | Foreign Exchange Future | 0.15800   | 0.16400                         | 0             |
| 05/07/2010 | CAD/ R On 13 December 2010  | 7.75   | C            | Foreign Exchange Future | 0.13100   | 0.13700                         | 0             |
| 05/07/2010 | CAD/ R On 13 December 2010  | 7.75   | P            | Foreign Exchange Future | 0.45500   | 0.46700                         | 0             |
| 05/07/2010 | CAD/ R On 13 December 2010  | 7.65   | P            | Foreign Exchange Future | 0.38200   | 0.39400                         | 0             |
| 05/07/2010 | CAD/ R On 13 December 2010  | 7.70   | P            | Foreign Exchange Future | 0.41800   | 0.43000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 7.69430   | 7.82040                         | 213,253       |
| 06/07/2010 | \$ / R On 13 September 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 13.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 11.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.85   | C            | Foreign Exchange Future | 0.00700   | 0.01100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.85   | C            | Foreign Exchange Future | 0.85800   | 0.97900                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.85   | C            | Foreign Exchange Future | 1.84500   | 1.97100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.85   | C            | Foreign Exchange Future | 2.84400   | 2.97000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 3.85   | C            | Foreign Exchange Future | 3.84400   | 3.97000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 11.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.00800   | 0.01200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.80   | C            | Foreign Exchange Future | 0.19000   | 0.25000                         | 2,000         |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.80   | C            | Foreign Exchange Future | 0.90500   | 1.02700                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.80   | C            | Foreign Exchange Future | 1.89500   | 2.02100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.80   | C            | Foreign Exchange Future | 2.89400   | 3.02000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 3.80   | C            | Foreign Exchange Future | 3.89400   | 4.02000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.85   | C            | Foreign Exchange Future | 0.17400   | 0.22900                         | 569           |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 September 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 13.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 11.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.90   | C            | Foreign Exchange Future | 0.00600   | 0.01000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.90   | C            | Foreign Exchange Future | 0.15800   | 0.21000                         | 2,771         |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.81200   | 0.93200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.90   | C            | Foreign Exchange Future | 1.79500   | 1.92100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.90   | C            | Foreign Exchange Future | 2.79400   | 2.92000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 3.90   | C            | Foreign Exchange Future | 3.79400   | 3.92000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 13.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 11.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.95   | C            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.95   | C            | Foreign Exchange Future | 0.14400   | 0.19300                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.95   | C            | Foreign Exchange Future | 0.76600   | 0.88500                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.95   | C            | Foreign Exchange Future | 1.74500   | 1.87100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.95   | C            | Foreign Exchange Future | 2.74400   | 2.87000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 3.95   | C            | Foreign Exchange Future | 3.74400   | 3.87000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.05  | C            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.05   | C            | Foreign Exchange Future | 0.12000   | 0.16200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.05   | C            | Foreign Exchange Future | 0.67700   | 0.79300                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.05   | C            | Foreign Exchange Future | 1.64600   | 1.77200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.05   | C            | Foreign Exchange Future | 2.64400   | 2.77000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.05   | C            | Foreign Exchange Future | 3.64400   | 3.77000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.10  | C            | Foreign Exchange Future | 0.00400   | 0.00700                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.10   | C            | Foreign Exchange Future | 0.10900   | 0.14800                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.10   | C            | Foreign Exchange Future | 0.63400   | 0.74800                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.10   | C            | Foreign Exchange Future | 1.59600   | 1.72200                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 September 2010 | 5.10   | C            | Foreign Exchange Future | 2.59400   | 2.72000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.10   | C            | Foreign Exchange Future | 3.59400   | 3.72000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.15  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.15   | C            | Foreign Exchange Future | 0.10000   | 0.13600                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.15   | C            | Foreign Exchange Future | 0.59300   | 0.70400                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.15   | C            | Foreign Exchange Future | 1.54600   | 1.67200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.15   | C            | Foreign Exchange Future | 2.54400   | 2.67000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.15   | C            | Foreign Exchange Future | 3.54400   | 3.67000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.30  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.30   | C            | Foreign Exchange Future | 0.47500   | 0.57800                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.30   | C            | Foreign Exchange Future | 1.39700   | 1.52300                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.30   | C            | Foreign Exchange Future | 2.39400   | 2.52000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.30   | C            | Foreign Exchange Future | 3.39400   | 3.52000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.25  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.25   | C            | Foreign Exchange Future | 0.08300   | 0.11400                         | 55,000        |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.25   | C            | Foreign Exchange Future | 0.51300   | 0.61900                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.25   | C            | Foreign Exchange Future | 1.44600   | 1.57200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.25   | C            | Foreign Exchange Future | 2.44400   | 2.57000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.25   | C            | Foreign Exchange Future | 3.44400   | 3.57000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.40  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.40   | C            | Foreign Exchange Future | 0.06400   | 0.08800                         | 585           |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.40   | C            | Foreign Exchange Future | 0.40300   | 0.50000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 September 2010 | 6.40   | C            | Foreign Exchange Future | 1.29700   | 1.42300                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.40   | C            | Foreign Exchange Future | 2.29400   | 2.42000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.40   | C            | Foreign Exchange Future | 3.29400   | 3.42000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.30   | C            | Foreign Exchange Future | 0.07600   | 0.10400                         | 1,000         |
| 06/07/2010 | \$ / R On 13 September 2010 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 11.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.70   | C            | Foreign Exchange Future | 0.00900   | 0.01300                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.70   | C            | Foreign Exchange Future | 0.22900   | 0.30300                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.70   | C            | Foreign Exchange Future | 1.00100   | 1.12600                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.70   | C            | Foreign Exchange Future | 1.99500   | 2.12100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.70   | C            | Foreign Exchange Future | 2.99400   | 3.12000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 3.70   | C            | Foreign Exchange Future | 3.99400   | 4.12000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 11.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.75   | C            | Foreign Exchange Future | 0.00800   | 0.01300                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.75   | C            | Foreign Exchange Future | 0.20900   | 0.27600                         | 1,200         |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.75   | C            | Foreign Exchange Future | 0.95300   | 1.07600                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.75   | C            | Foreign Exchange Future | 1.94500   | 2.07100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.75   | C            | Foreign Exchange Future | 2.94400   | 3.07000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 3.75   | C            | Foreign Exchange Future | 3.94400   | 4.07000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.00   | C            | Foreign Exchange Future | 0.13200   | 0.17600                         | 500           |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.00   | C            | Foreign Exchange Future | 0.72100   | 0.83800                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.00   | C            | Foreign Exchange Future | 1.69500   | 1.82100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.00   | C            | Foreign Exchange Future | 2.69400   | 2.82000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.00   | C            | Foreign Exchange Future | 3.69400   | 3.82000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.20   | C            | Foreign Exchange Future | 0.09100   | 0.12400                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.20   | C            | Foreign Exchange Future | 0.55200   | 0.66100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.20   | C            | Foreign Exchange Future | 1.49600   | 1.62200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.20   | C            | Foreign Exchange Future | 2.49400   | 2.62000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.20   | C            | Foreign Exchange Future | 3.49400   | 3.62000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.35  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.35   | C            | Foreign Exchange Future | 0.06900   | 0.09600                         | 3,000         |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.35   | C            | Foreign Exchange Future | 0.43800   | 0.53800                         | 1,500         |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.35   | C            | Foreign Exchange Future | 1.34700   | 1.47300                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.35   | C            | Foreign Exchange Future | 2.34400   | 2.47000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.35   | C            | Foreign Exchange Future | 3.34400   | 3.47000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.01500   | 0.02200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.15   | C            | Foreign Exchange Future | 0.01900   | 0.02700                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.55   | C            | Foreign Exchange Future | 0.04900   | 0.06800                         | 500           |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.70   | C            | Foreign Exchange Future | 0.03800   | 0.05300                         | 3,000         |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.10   | C            | Foreign Exchange Future | 0.02000   | 0.02900                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.00   | C            | Foreign Exchange Future | 0.02400   | 0.03400                         | 500           |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.60   | C            | Foreign Exchange Future | 0.28000   | 0.36200                         | 100           |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.65   | C            | Foreign Exchange Future | 0.25400   | 0.33200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.50   | C            | Foreign Exchange Future | 0.05300   | 0.07400                         | 500           |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.60   | C            | Foreign Exchange Future | 0.04500   | 0.06300                         | 1,000         |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.60   | P            | Foreign Exchange Future | 0.95100   | 0.84300                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.60   | P            | Foreign Exchange Future | 0.18600   | 0.14200                         | 100           |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.65   | P            | Foreign Exchange Future | 0.21000   | 0.16200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.50   | P            | Foreign Exchange Future | 0.85900   | 0.75400                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.00   | P            | Foreign Exchange Future | 1.33000   | 1.21400                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.10   | P            | Foreign Exchange Future | 1.42600   | 1.30900                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.70   | P            | Foreign Exchange Future | 1.04400   | 0.93300                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.15   | P            | Foreign Exchange Future | 1.47500   | 1.35700                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.55   | P            | Foreign Exchange Future | 0.90500   | 0.79800                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 1.62100   | 1.50200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.35   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.35   | P            | Foreign Exchange Future | 0.09400   | 0.06800                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.35   | P            | Foreign Exchange Future | 0.72500   | 0.62600                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.35  | P            | Foreign Exchange Future | 2.65900   | 2.53400                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.35  | P            | Foreign Exchange Future | 4.65600   | 4.53000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.35  | P            | Foreign Exchange Future | 6.65600   | 6.53000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.35  | P            | Foreign Exchange Future | 8.65600   | 8.53000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.20   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.20   | P            | Foreign Exchange Future | 0.05800   | 0.04100                         | 15,000        |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.20   | P            | Foreign Exchange Future | 0.59700   | 0.50400                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 2.51000   | 2.38600                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.20  | P            | Foreign Exchange Future | 4.50600   | 4.38000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.20  | P            | Foreign Exchange Future | 6.50600   | 6.38000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.20  | P            | Foreign Exchange Future | 8.50600   | 8.38000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.00   | P            | Foreign Exchange Future | 0.02700   | 0.01800                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.00   | P            | Foreign Exchange Future | 0.43800   | 0.35600                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 2.31100   | 2.18800                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 4.30600   | 4.18000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.00  | P            | Foreign Exchange Future | 6.30600   | 6.18000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.00  | P            | Foreign Exchange Future | 8.30600   | 8.18000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.75   | P            | Foreign Exchange Future | 0.00900   | 0.00600                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.75   | P            | Foreign Exchange Future | 0.26500   | 0.20600                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.75   | P            | Foreign Exchange Future | 2.06400   | 1.94300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 September 2010 | 11.75  | P            | Foreign Exchange Future | 4.05600   | 3.93000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 13.75  | P            | Foreign Exchange Future | 6.05600   | 5.93000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 15.75  | P            | Foreign Exchange Future | 8.05600   | 7.93000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 3.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.70   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.70   | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.70   | P            | Foreign Exchange Future | 0.23500   | 0.18300                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.70   | P            | Foreign Exchange Future | 2.01500   | 1.89300                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 11.70  | P            | Foreign Exchange Future | 4.00600   | 3.88000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 13.70  | P            | Foreign Exchange Future | 6.00600   | 5.88000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 15.70  | P            | Foreign Exchange Future | 8.00600   | 7.88000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.30   | P            | Foreign Exchange Future | 0.68200   | 0.58400                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.40   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.40   | P            | Foreign Exchange Future | 0.10900   | 0.08000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.40   | P            | Foreign Exchange Future | 0.77000   | 0.66800                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.40  | P            | Foreign Exchange Future | 2.70800   | 2.58400                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.40  | P            | Foreign Exchange Future | 4.70600   | 4.58000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.40  | P            | Foreign Exchange Future | 6.70600   | 6.58000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.40  | P            | Foreign Exchange Future | 8.70600   | 8.58000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.25   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.25   | P            | Foreign Exchange Future | 0.06900   | 0.04900                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.25   | P            | Foreign Exchange Future | 0.63900   | 0.54400                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.25  | P            | Foreign Exchange Future | 2.55900   | 2.43500                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.25  | P            | Foreign Exchange Future | 4.55600   | 4.43000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.25  | P            | Foreign Exchange Future | 6.55600   | 6.43000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.25  | P            | Foreign Exchange Future | 8.55600   | 8.43000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.30   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 September 2010 | 7.30   | P            | Foreign Exchange Future | 0.08100   | 0.05800                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.30  | P            | Foreign Exchange Future | 2.60900   | 2.48500                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.30  | P            | Foreign Exchange Future | 4.60600   | 4.48000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.30  | P            | Foreign Exchange Future | 6.60600   | 6.48000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.30  | P            | Foreign Exchange Future | 8.60600   | 8.48000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.15   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.15   | P            | Foreign Exchange Future | 0.04900   | 0.03400                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.15   | P            | Foreign Exchange Future | 0.55600   | 0.46600                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.15  | P            | Foreign Exchange Future | 2.46000   | 2.33600                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.15  | P            | Foreign Exchange Future | 4.45600   | 4.33000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.15  | P            | Foreign Exchange Future | 6.45600   | 6.33000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.15  | P            | Foreign Exchange Future | 8.45600   | 8.33000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.10   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.10   | P            | Foreign Exchange Future | 0.04000   | 0.02800                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.10   | P            | Foreign Exchange Future | 0.51500   | 0.42800                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.10  | P            | Foreign Exchange Future | 2.41000   | 2.28700                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.10  | P            | Foreign Exchange Future | 4.40600   | 4.28000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.10  | P            | Foreign Exchange Future | 6.40600   | 6.28000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.10  | P            | Foreign Exchange Future | 8.40600   | 8.28000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.05   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.05   | P            | Foreign Exchange Future | 0.03300   | 0.02300                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 8.05   | P            | Foreign Exchange Future | 0.47600   | 0.39200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 10.05  | P            | Foreign Exchange Future | 2.36100   | 2.23800                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 12.05  | P            | Foreign Exchange Future | 4.35600   | 4.23000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 14.05  | P            | Foreign Exchange Future | 6.35600   | 6.23000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 16.05  | P            | Foreign Exchange Future | 8.35600   | 8.23000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details            | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 September 2010 | 5.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.95   | P            | Foreign Exchange Future | 0.02200   | 0.01500                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.95   | P            | Foreign Exchange Future | 0.40000   | 0.32300                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.95   | P            | Foreign Exchange Future | 2.26200   | 2.13900                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 11.95  | P            | Foreign Exchange Future | 4.25600   | 4.13000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 13.95  | P            | Foreign Exchange Future | 6.25600   | 6.13000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 15.95  | P            | Foreign Exchange Future | 8.25600   | 8.13000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.01800   | 0.01200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.90   | P            | Foreign Exchange Future | 0.36400   | 0.29000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.90   | P            | Foreign Exchange Future | 2.21200   | 2.09000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 11.90  | P            | Foreign Exchange Future | 4.20600   | 4.08000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 13.90  | P            | Foreign Exchange Future | 6.20600   | 6.08000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 15.90  | P            | Foreign Exchange Future | 8.20600   | 8.08000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.85   | P            | Foreign Exchange Future | 0.33000   | 0.25900                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.80   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.80   | P            | Foreign Exchange Future | 0.01100   | 0.00700                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 7.80   | P            | Foreign Exchange Future | 0.29600   | 0.23000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 2.11400   | 1.99200                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 11.80  | P            | Foreign Exchange Future | 4.10600   | 3.98000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 13.80  | P            | Foreign Exchange Future | 6.10600   | 5.98000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 15.80  | P            | Foreign Exchange Future | 8.10600   | 7.98000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 5.85   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 6.85   | P            | Foreign Exchange Future | 0.01400   | 0.00900                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 9.85   | P            | Foreign Exchange Future | 2.16300   | 2.04100                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 11.85  | P            | Foreign Exchange Future | 4.15600   | 4.03000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 13.85  | P            | Foreign Exchange Future | 6.15600   | 6.03000                         | 0             |
| 06/07/2010 | \$ / R On 13 September 2010 | 15.85  | P            | Foreign Exchange Future | 8.15600   | 8.03000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 December 2010 |        |              | Foreign Exchange Future | 7.80570   | 7.93350                         | 29,828        |
| 06/07/2010 | \$ / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.01100   | 0.01500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.05400   | 0.06600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 0.31300   | 0.37000                         | 1,000         |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.95   | C            | Foreign Exchange Future | 0.91000   | 1.02300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.95   | C            | Foreign Exchange Future | 1.86200   | 1.98800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.95   | C            | Foreign Exchange Future | 2.85700   | 2.98400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 3.95   | C            | Foreign Exchange Future | 3.85600   | 3.98400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 0.16900   | 0.20100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.01100   | 0.01400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.05200   | 0.06300                         | 300           |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.00   | C            | Foreign Exchange Future | 0.86900   | 0.98000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.00   | C            | Foreign Exchange Future | 1.81200   | 1.93900                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.00   | C            | Foreign Exchange Future | 2.80700   | 2.93400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.00   | C            | Foreign Exchange Future | 3.80600   | 3.93400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.05  | C            | Foreign Exchange Future | 0.01000   | 0.01300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.05  | C            | Foreign Exchange Future | 0.05000   | 0.06000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.05   | C            | Foreign Exchange Future | 0.28100   | 0.33300                         | 8,000         |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.05   | C            | Foreign Exchange Future | 0.82900   | 0.93800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.05   | C            | Foreign Exchange Future | 1.76300   | 1.89000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.05   | C            | Foreign Exchange Future | 2.75700   | 2.88500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.05   | C            | Foreign Exchange Future | 3.75600   | 3.88400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.00900   | 0.01300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.04800   | 0.05800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 0.26700   | 0.31600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.10   | C            | Foreign Exchange Future | 0.79000   | 0.89700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 December 2010 | 6.10   | C            | Foreign Exchange Future | 1.71400   | 1.84000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.10   | C            | Foreign Exchange Future | 2.70700   | 2.83500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.10   | C            | Foreign Exchange Future | 3.70600   | 3.83400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 0.29700   | 0.35100                         | 21,570        |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.15  | C            | Foreign Exchange Future | 0.00900   | 0.01200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.15  | C            | Foreign Exchange Future | 0.04600   | 0.05500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.15   | C            | Foreign Exchange Future | 0.25300   | 0.30000                         | 4,400         |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.15   | C            | Foreign Exchange Future | 0.75200   | 0.85700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.15   | C            | Foreign Exchange Future | 1.66500   | 1.79100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.15   | C            | Foreign Exchange Future | 2.65700   | 2.78500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.15   | C            | Foreign Exchange Future | 3.65600   | 3.78400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.20  | C            | Foreign Exchange Future | 0.00800   | 0.01100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.20  | C            | Foreign Exchange Future | 0.04400   | 0.05300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.20   | C            | Foreign Exchange Future | 0.24000   | 0.28500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.20   | C            | Foreign Exchange Future | 0.71600   | 0.81800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.20   | C            | Foreign Exchange Future | 1.61600   | 1.74200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.20   | C            | Foreign Exchange Future | 2.60700   | 2.73500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.20   | C            | Foreign Exchange Future | 3.60600   | 3.73400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.25  | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.25  | C            | Foreign Exchange Future | 0.04200   | 0.05100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.25   | C            | Foreign Exchange Future | 0.22800   | 0.27100                         | 1,000         |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.25   | C            | Foreign Exchange Future | 0.68000   | 0.78000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.25   | C            | Foreign Exchange Future | 1.56700   | 1.69300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.25   | C            | Foreign Exchange Future | 2.55700   | 2.68500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.25   | C            | Foreign Exchange Future | 3.55600   | 3.68400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.45  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 December 2010 | 10.45  | C            | Foreign Exchange Future | 0.03600   | 0.04300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.45   | C            | Foreign Exchange Future | 0.18700   | 0.22200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.45   | C            | Foreign Exchange Future | 0.55000   | 0.63900                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.45   | C            | Foreign Exchange Future | 1.37200   | 1.49800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.45   | C            | Foreign Exchange Future | 2.35800   | 2.48600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.45   | C            | Foreign Exchange Future | 3.35600   | 3.48400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.03700   | 0.04500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 0.19600   | 0.23300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.40   | C            | Foreign Exchange Future | 0.58000   | 0.67300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.40   | C            | Foreign Exchange Future | 1.42100   | 1.54600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 0.11300   | 0.13300                         | 20,000        |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.60   | C            | Foreign Exchange Future | 0.46400   | 0.54600                         | 15,000        |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.80   | C            | Foreign Exchange Future | 0.36800   | 0.43900                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 0.12300   | 0.14600                         | 30,000        |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.80   | C            | Foreign Exchange Future | 0.13400   | 0.15900                         | 15,000        |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.70   | C            | Foreign Exchange Future | 0.41400   | 0.49000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 13.05  | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 11.05  | C            | Foreign Exchange Future | 0.02300   | 0.02700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.05   | C            | Foreign Exchange Future | 0.10800   | 0.12800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 3.05   | C            | Foreign Exchange Future | 4.75600   | 4.88400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.10400   | 0.12200                         | 500           |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.50   | C            | Foreign Exchange Future | 0.07600   | 0.08900                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.20   | C            | Foreign Exchange Future | 0.09600   | 0.11300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.07300   | 0.08600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.30  | C            | Foreign Exchange Future | 0.00700   | 0.01000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.04000   | 0.04900                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.30   | C            | Foreign Exchange Future | 0.64600   | 0.74300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.30   | C            | Foreign Exchange Future | 1.51800   | 1.64400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.30   | C            | Foreign Exchange Future | 2.50800   | 2.63500                         | 0             |



| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 December 2010 | 4.30   | C            | Foreign Exchange Future | 3.50600   | 3.63400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.35  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.35  | C            | Foreign Exchange Future | 0.03900   | 0.04700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.35   | C            | Foreign Exchange Future | 0.20600   | 0.24500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.35   | C            | Foreign Exchange Future | 0.61200   | 0.70700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.35   | C            | Foreign Exchange Future | 1.46900   | 1.59500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.35   | C            | Foreign Exchange Future | 2.45800   | 2.58500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.35   | C            | Foreign Exchange Future | 3.45600   | 3.58400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.40   | C            | Foreign Exchange Future | 2.40800   | 2.53500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.40   | C            | Foreign Exchange Future | 3.40600   | 3.53400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.60   | C            | Foreign Exchange Future | 0.16100   | 0.19200                         | 1,000         |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.50  | C            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.50  | C            | Foreign Exchange Future | 0.03400   | 0.04100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.50   | C            | Foreign Exchange Future | 0.17800   | 0.21100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.50   | C            | Foreign Exchange Future | 0.52000   | 0.60700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.50   | C            | Foreign Exchange Future | 1.32400   | 1.44900                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.50   | C            | Foreign Exchange Future | 2.30800   | 2.43600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.50   | C            | Foreign Exchange Future | 3.30600   | 3.43400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.30   | C            | Foreign Exchange Future | 0.21700   | 0.25800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.01300   | 0.01600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.05900   | 0.07000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 0.34800   | 0.41500                         | 10            |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.85   | C            | Foreign Exchange Future | 0.99500   | 1.11600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.85   | C            | Foreign Exchange Future | 1.96100   | 2.08800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.85   | C            | Foreign Exchange Future | 2.95600   | 3.08400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 3.85   | C            | Foreign Exchange Future | 3.95600   | 4.08400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.01200   | 0.01600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.05700   | 0.06800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 0.33000   | 0.39200                         | 30,000        |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.90   | C            | Foreign Exchange Future | 0.95200   | 1.06900                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.90   | C            | Foreign Exchange Future | 1.91100   | 2.03800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.90   | C            | Foreign Exchange Future | 2.90700   | 3.03400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 3.90   | C            | Foreign Exchange Future | 3.90600   | 4.03400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.30  | P            | Foreign Exchange Future | 8.49400   | 8.36700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.90   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.90   | P            | Foreign Exchange Future | 0.04600   | 0.03600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.42400   | 0.35900                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 2.15100   | 2.03500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 4.10600   | 3.98300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 6.09500   | 5.96800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 8.09400   | 7.96700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.85   | P            | Foreign Exchange Future | 0.00500   | 0.00500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.85   | P            | Foreign Exchange Future | 0.03900   | 0.03300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.39200   | 0.33200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 2.10300   | 1.98700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 4.05700   | 3.93300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 6.04500   | 5.91800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 8.04400   | 7.91700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.30   | P            | Foreign Exchange Future | 0.71100   | 0.62500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.50   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.50   | P            | Foreign Exchange Future | 0.01800   | 0.01600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.50   | P            | Foreign Exchange Future | 0.21400   | 0.17400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.50   | P            | Foreign Exchange Future | 0.87200   | 0.77800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.50  | P            | Foreign Exchange Future | 2.72800   | 2.60800                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 December 2010 | 12.50  | P            | Foreign Exchange Future | 4.69900   | 4.57500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.50  | P            | Foreign Exchange Future | 6.69500   | 6.56800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.50  | P            | Foreign Exchange Future | 8.69400   | 8.56700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.60   | P            | Foreign Exchange Future | 0.95500   | 0.85900                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.40   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.35   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.35   | P            | Foreign Exchange Future | 0.01300   | 0.01200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.35   | P            | Foreign Exchange Future | 0.15600   | 0.12400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.35   | P            | Foreign Exchange Future | 0.75000   | 0.66200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.35  | P            | Foreign Exchange Future | 2.58300   | 2.46400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.35  | P            | Foreign Exchange Future | 4.55100   | 4.42600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.35  | P            | Foreign Exchange Future | 6.54500   | 6.41800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.35  | P            | Foreign Exchange Future | 8.54400   | 8.41700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.30   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.30   | P            | Foreign Exchange Future | 0.01200   | 0.01100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.30   | P            | Foreign Exchange Future | 0.14000   | 0.11000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 2.53400   | 2.41600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.30  | P            | Foreign Exchange Future | 4.50100   | 4.37700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.30  | P            | Foreign Exchange Future | 6.49500   | 6.36800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 1.81700   | 1.70300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 1.49000   | 1.38000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.50   | P            | Foreign Exchange Future | 1.77000   | 1.65600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 1.39800   | 1.28900                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.05   | P            | Foreign Exchange Future | 1.35200   | 1.24500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 11.05  | P            | Foreign Exchange Future | 3.26700   | 3.14400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 13.05  | P            | Foreign Exchange Future | 5.24700   | 5.12100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 15.05  | P            | Foreign Exchange Future | 7.24400   | 7.11700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.70   | P            | Foreign Exchange Future | 0.30800   | 0.25700                         | 500           |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 1.30700   | 1.20000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.60   | P            | Foreign Exchange Future | 0.25800   | 0.21300                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 December 2010 | 7.80   | P            | Foreign Exchange Future | 0.36200   | 0.30600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 1.21700   | 1.11300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.80   | P            | Foreign Exchange Future | 1.12800   | 1.02600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.40   | P            | Foreign Exchange Future | 0.01500   | 0.01300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.40   | P            | Foreign Exchange Future | 0.17400   | 0.14000                         | 16,000        |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.79000   | 0.70000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 2.63100   | 2.51200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 4.60000   | 4.47600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 6.59500   | 6.46800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 8.59400   | 8.46700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.45   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.45   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.45   | P            | Foreign Exchange Future | 0.19400   | 0.15600                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.45   | P            | Foreign Exchange Future | 0.83100   | 0.73900                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.45  | P            | Foreign Exchange Future | 2.68000   | 2.56000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.45  | P            | Foreign Exchange Future | 4.65000   | 4.52500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.45  | P            | Foreign Exchange Future | 6.64500   | 6.51800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.45  | P            | Foreign Exchange Future | 8.64400   | 8.51700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.25   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.25   | P            | Foreign Exchange Future | 0.01100   | 0.01000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.25   | P            | Foreign Exchange Future | 0.12400   | 0.09700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.67200   | 0.58800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 2.48600   | 2.36800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 4.45200   | 4.32700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 6.44500   | 6.31800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 8.44400   | 8.31700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.20   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.20   | P            | Foreign Exchange Future | 0.01000   | 0.00900                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.20   | P            | Foreign Exchange Future | 0.11000   | 0.08500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.63400   | 0.55200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 2.43800   | 2.32000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 4.40200   | 4.27800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 6.39500   | 6.26800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 8.39400   | 8.26700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.15   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.15   | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.15   | P            | Foreign Exchange Future | 0.09600   | 0.07400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.15   | P            | Foreign Exchange Future | 0.59700   | 0.51700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.15  | P            | Foreign Exchange Future | 2.39000   | 2.27200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.15  | P            | Foreign Exchange Future | 4.35300   | 4.22900                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.15  | P            | Foreign Exchange Future | 6.34500   | 6.21800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.15  | P            | Foreign Exchange Future | 8.34400   | 8.21700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.49100   | 0.41800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.10   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.10   | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.10   | P            | Foreign Exchange Future | 0.08400   | 0.06400                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.56100   | 0.48300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 2.34200   | 2.22500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 4.30300   | 4.18000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 6.29500   | 6.16800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 8.29400   | 8.16700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.05   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.05   | P            | Foreign Exchange Future | 0.00700   | 0.00700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.05   | P            | Foreign Exchange Future | 0.07300   | 0.05500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.05   | P            | Foreign Exchange Future | 0.52500   | 0.45000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.05  | P            | Foreign Exchange Future | 2.29400   | 2.17700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 4.25400   | 4.13000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.05  | P            | Foreign Exchange Future | 6.24500   | 6.11800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.05  | P            | Foreign Exchange Future | 8.24400   | 8.11700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.00   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.00   | P            | Foreign Exchange Future | 0.00600   | 0.00600                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | \$ / R On 13 December 2010 | 7.00   | P            | Foreign Exchange Future | 0.06300   | 0.04700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 2.24600   | 2.13000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 4.20500   | 4.08100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 6.19500   | 6.06800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 8.19400   | 8.06700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.91300   | 0.81800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 5.95   | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 6.95   | P            | Foreign Exchange Future | 0.05400   | 0.04000                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.45700   | 0.38700                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 2.19800   | 2.08300                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 4.15500   | 4.03200                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 6.14500   | 6.01800                         | 0             |
| 06/07/2010 | \$ / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 8.14400   | 8.01700                         | 0             |
| 06/07/2010 | \$ / R On 14 March 2011    |        |              | Foreign Exchange Future | 7.91700   | 8.04570                         | 1,010         |
| 06/07/2010 | \$ / R On 14 March 2011    | 8.00   | C            | Foreign Exchange Future | 0.44000   | 0.50200                         | 0             |
| 06/07/2010 | \$ / R On 14 March 2011    | 10.50  | C            | Foreign Exchange Future | 0.08700   | 0.09900                         | 30,000        |
| 06/07/2010 | \$ / R On 14 March 2011    | 8.05   | C            | Foreign Exchange Future | 0.42300   | 0.48100                         | 340           |
| 06/07/2010 | \$ / R On 14 March 2011    | 7.95   | C            | Foreign Exchange Future | 0.45800   | 0.52400                         | 0             |
| 06/07/2010 | \$ / R On 14 March 2011    | 8.50   | C            | Foreign Exchange Future | 0.29800   | 0.33900                         | 30,000        |
| 06/07/2010 | \$ / R On 14 March 2011    | 10.50  | P            | Foreign Exchange Future | 2.67000   | 2.55300                         | 0             |
| 06/07/2010 | \$ / R On 14 March 2011    | 7.95   | P            | Foreign Exchange Future | 0.49100   | 0.42800                         | 0             |
| 06/07/2010 | \$ / R On 14 March 2011    | 8.50   | P            | Foreign Exchange Future | 0.88100   | 0.79300                         | 0             |
| 06/07/2010 | \$ / R On 14 March 2011    | 8.05   | P            | Foreign Exchange Future | 0.55600   | 0.48500                         | 0             |
| 06/07/2010 | \$ / R On 14 March 2011    | 8.00   | P            | Foreign Exchange Future | 0.52300   | 0.45600                         | 0             |
| 06/07/2010 | \$ / R On 13 June 2011     |        |              | Foreign Exchange Future | 8.02850   | 8.15840                         | 2,900         |
| 06/07/2010 | \$ / R On 13 June 2011     | 7.45   | C            | Foreign Exchange Future | 0.84500   | 0.93500                         | 0             |
| 06/07/2010 | \$ / R On 13 June 2011     | 7.50   | C            | Foreign Exchange Future | 0.81600   | 0.90400                         | 0             |
| 06/07/2010 | \$ / R On 13 June 2011     | 7.40   | C            | Foreign Exchange Future | 0.87500   | 0.96700                         | 0             |
| 06/07/2010 | \$ / R On 13 June 2011     | 7.40   | P            | Foreign Exchange Future | 0.24700   | 0.20900                         | 0             |
| 06/07/2010 | \$ / R On 13 June 2011     | 7.50   | P            | Foreign Exchange Future | 0.28800   | 0.24600                         | 0             |
| 06/07/2010 | \$ / R On 13 June 2011     | 7.45   | P            | Foreign Exchange Future | 0.26700   | 0.22700                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | £ / R On 13 September 2010 |        |              | Foreign Exchange Future | 11.70850  | 11.81410                        | 19,204        |
| 06/07/2010 | £ / R On 13 September 2010 | 12.80  | C            | Foreign Exchange Future | 0.08500   | 0.10500                         | 0             |
| 06/07/2010 | £ / R On 13 September 2010 | 12.70  | C            | Foreign Exchange Future | 0.09500   | 0.11700                         | 0             |
| 06/07/2010 | £ / R On 13 September 2010 | 12.75  | C            | Foreign Exchange Future | 0.09000   | 0.11100                         | 0             |
| 06/07/2010 | £ / R On 13 September 2010 | 12.00  | C            | Foreign Exchange Future | 0.22500   | 0.27100                         | 417           |
| 06/07/2010 | £ / R On 13 September 2010 | 12.75  | P            | Foreign Exchange Future | 1.13200   | 1.04700                         | 0             |
| 06/07/2010 | £ / R On 13 September 2010 | 12.00  | P            | Foreign Exchange Future | 0.51700   | 0.45700                         | 0             |
| 06/07/2010 | £ / R On 13 September 2010 | 12.70  | P            | Foreign Exchange Future | 1.08700   | 1.00300                         | 0             |
| 06/07/2010 | £ / R On 13 September 2010 | 12.80  | P            | Foreign Exchange Future | 1.17700   | 1.09100                         | 0             |
| 06/07/2010 | £ / R On 13 December 2010  |        |              | Foreign Exchange Future | 11.87630  | 11.98340                        | 12,349        |
| 06/07/2010 | £ / R On 13 December 2010  | 11.90  | C            | Foreign Exchange Future | 0.50600   | 0.56900                         | 0             |
| 06/07/2010 | £ / R On 13 December 2010  | 11.85  | C            | Foreign Exchange Future | 0.52800   | 0.59300                         | 50            |
| 06/07/2010 | £ / R On 13 December 2010  | 11.90  | P            | Foreign Exchange Future | 0.53000   | 0.48600                         | 0             |
| 06/07/2010 | £ / R On 13 December 2010  | 11.85  | P            | Foreign Exchange Future | 0.50200   | 0.46000                         | 0             |
| 06/07/2010 | £ / R On 14 March 2011     |        |              | Foreign Exchange Future | 12.04470  | 12.15130                        | 500           |
| 06/07/2010 | £ / R On 14 March 2011     | 11.80  | C            | Foreign Exchange Future | 0.77000   | 0.84100                         | 0             |
| 06/07/2010 | £ / R On 14 March 2011     | 11.85  | C            | Foreign Exchange Future | 0.74700   | 0.81600                         | 0             |
| 06/07/2010 | £ / R On 14 March 2011     | 11.75  | C            | Foreign Exchange Future | 0.79400   | 0.86600                         | 0             |
| 06/07/2010 | £ / R On 14 March 2011     | 11.75  | P            | Foreign Exchange Future | 0.49900   | 0.46500                         | 0             |
| 06/07/2010 | £ / R On 14 March 2011     | 11.85  | P            | Foreign Exchange Future | 0.55200   | 0.51500                         | 0             |
| 06/07/2010 | £ / R On 14 March 2011     | 11.80  | P            | Foreign Exchange Future | 0.52500   | 0.49000                         | 0             |
| 06/07/2010 | ¥ / R On 13 September 2010 |        |              | Foreign Exchange Future | 0.08810   | 0.08920                         | 378           |
| 06/07/2010 | ¥ / R On 13 September 2010 | 0.08   | C            | Foreign Exchange Future | 0.00623   | 0.00708                         | 0             |
| 06/07/2010 | ¥ / R On 13 September 2010 | 0.08   | P            | Foreign Exchange Future | 0.00103   | 0.00078                         | 0             |
| 06/07/2010 | ¥ / R On 13 December 2010  |        |              | Foreign Exchange Future | 0.08950   | 0.09070                         | 0             |
| 06/07/2010 | ¥ / R On 13 December 2010  | 0.09   | C            | Foreign Exchange Future | 0.00689   | 0.00763                         | 0             |
| 06/07/2010 | ¥ / R On 13 December 2010  | 0.10   | C            | Foreign Exchange Future | 0.00331   | 0.00371                         | 0             |
| 06/07/2010 | ¥ / R On 13 December 2010  | 0.08   | C            | Foreign Exchange Future | 0.01404   | 0.01515                         | 0             |
| 06/07/2010 | ¥ / R On 13 December 2010  | 0.08   | P            | Foreign Exchange Future | 0.00054   | 0.00045                         | 0             |
| 06/07/2010 | ¥ / R On 13 December 2010  | 0.10   | P            | Foreign Exchange Future | 0.00981   | 0.00901                         | 0             |
| 06/07/2010 | ¥ / R On 13 December 2010  | 0.09   | P            | Foreign Exchange Future | 0.00339   | 0.00293                         | 0             |
| 06/07/2010 | € / R On 13 September 2010 |        |              | Foreign Exchange Future | 9.73230   | 9.79700                         | 17,151        |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | € / R On 13 September 2010 | 11.66  | C            | Foreign Exchange Future | 0.01700   | 0.02100                         | 0             |
| 06/07/2010 | € / R On 13 September 2010 | 10.20  | C            | Foreign Exchange Future | 0.12000   | 0.14200                         | 0             |
| 06/07/2010 | € / R On 13 September 2010 | 9.80   | C            | Foreign Exchange Future | 0.23000   | 0.26500                         | 750           |
| 06/07/2010 | € / R On 13 September 2010 | 9.30   | C            | Foreign Exchange Future | 0.52100   | 0.57400                         | 0             |
| 06/07/2010 | € / R On 13 September 2010 | 10.50  | C            | Foreign Exchange Future | 0.07500   | 0.09000                         | 2,530         |
| 06/07/2010 | € / R On 13 September 2010 | 10.00  | C            | Foreign Exchange Future | 0.16600   | 0.19400                         | 2,000         |
| 06/07/2010 | € / R On 13 September 2010 | 9.80   | P            | Foreign Exchange Future | 0.29800   | 0.26800                         | 0             |
| 06/07/2010 | € / R On 13 September 2010 | 10.00  | P            | Foreign Exchange Future | 0.43400   | 0.39700                         | 0             |
| 06/07/2010 | € / R On 13 September 2010 | 9.30   | P            | Foreign Exchange Future | 0.08900   | 0.07700                         | 1,500         |
| 06/07/2010 | € / R On 13 September 2010 | 10.20  | P            | Foreign Exchange Future | 0.58800   | 0.54500                         | 0             |
| 06/07/2010 | € / R On 13 September 2010 | 10.50  | P            | Foreign Exchange Future | 0.84300   | 0.79300                         | 0             |
| 06/07/2010 | € / R On 13 September 2010 | 11.66  | P            | Foreign Exchange Future | 1.95000   | 1.88900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  |        |              | Foreign Exchange Future | 9.87580   | 9.94220                         | 5,951         |
| 06/07/2010 | € / R On 13 December 2010  | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 14.20  | C            | Foreign Exchange Future | 0.01600   | 0.02000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 12.20  | C            | Foreign Exchange Future | 0.06400   | 0.07300                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 11.20  | C            | Foreign Exchange Future | 0.12700   | 0.14300                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 10.20  | C            | Foreign Exchange Future | 0.29600   | 0.32900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 9.20   | C            | Foreign Exchange Future | 0.80600   | 0.86300                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 8.20   | C            | Foreign Exchange Future | 1.69400   | 1.76000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 12.05  | C            | Foreign Exchange Future | 0.07200   | 0.08100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 14.25  | C            | Foreign Exchange Future | 0.01500   | 0.01800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 12.25  | C            | Foreign Exchange Future | 0.06200   | 0.07000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 11.25  | C            | Foreign Exchange Future | 0.12300   | 0.13800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 10.25  | C            | Foreign Exchange Future | 0.28200   | 0.31400                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 9.25   | C            | Foreign Exchange Future | 0.77000   | 0.82700                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 8.25   | C            | Foreign Exchange Future | 1.64600   | 1.71100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010  | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | € / R On 13 December 2010 | 16.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 14.95  | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 12.95  | C            | Foreign Exchange Future | 0.03900   | 0.04500                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 11.95  | C            | Foreign Exchange Future | 0.07700   | 0.08700                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.95  | C            | Foreign Exchange Future | 0.15400   | 0.17300                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 9.95   | C            | Foreign Exchange Future | 0.37500   | 0.41400                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 8.95   | C            | Foreign Exchange Future | 1.00000   | 1.06100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 16.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 14.85  | C            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 12.85  | C            | Foreign Exchange Future | 0.04100   | 0.04700                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 11.85  | C            | Foreign Exchange Future | 0.08200   | 0.09300                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.85  | C            | Foreign Exchange Future | 0.16700   | 0.18800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 9.85   | C            | Foreign Exchange Future | 0.41600   | 0.46100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 8.85   | C            | Foreign Exchange Future | 1.08600   | 1.15000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 18.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 16.00  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 14.00  | C            | Foreign Exchange Future | 0.02000   | 0.02500                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 12.00  | C            | Foreign Exchange Future | 0.07400   | 0.08400                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 11.00  | C            | Foreign Exchange Future | 0.14800   | 0.16700                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.00  | C            | Foreign Exchange Future | 0.35700   | 0.39500                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 9.00   | C            | Foreign Exchange Future | 0.95900   | 1.02000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 8.00   | C            | Foreign Exchange Future | 1.88800   | 1.95400                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 18.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 16.10  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 14.10  | C            | Foreign Exchange Future | 0.01800   | 0.02200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 12.10  | C            | Foreign Exchange Future | 0.06900   | 0.07800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 11.10  | C            | Foreign Exchange Future | 0.13700   | 0.15400                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.10  | C            | Foreign Exchange Future | 0.32500   | 0.36000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 9.10   | C            | Foreign Exchange Future | 0.88100   | 0.94000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 8.10   | C            | Foreign Exchange Future | 1.79100   | 1.85700                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | € / R On 13 December 2010 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 14.40  | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 12.40  | C            | Foreign Exchange Future | 0.05600   | 0.06300                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 11.40  | C            | Foreign Exchange Future | 0.11000   | 0.12400                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.40  | C            | Foreign Exchange Future | 0.24600   | 0.27500                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 9.40   | C            | Foreign Exchange Future | 0.66800   | 0.72200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 8.40   | C            | Foreign Exchange Future | 1.50200   | 1.56800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 13.95  | C            | Foreign Exchange Future | 0.02200   | 0.02600                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 7.95   | C            | Foreign Exchange Future | 1.93700   | 2.00300                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.30  | C            | Foreign Exchange Future | 0.27000   | 0.30000                         | 60            |
| 06/07/2010 | € / R On 13 December 2010 | 11.90  | C            | Foreign Exchange Future | 0.08000   | 0.09000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.90  | C            | Foreign Exchange Future | 0.16000   | 0.18000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 9.90   | C            | Foreign Exchange Future | 0.39400   | 0.43700                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 8.90   | C            | Foreign Exchange Future | 1.04100   | 1.10500                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 7.90   | C            | Foreign Exchange Future | 1.98600   | 2.05200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 17.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 15.95  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 16.55  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 14.55  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 12.55  | C            | Foreign Exchange Future | 0.05000   | 0.05700                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 11.55  | C            | Foreign Exchange Future | 0.10000   | 0.11200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.55  | C            | Foreign Exchange Future | 0.21500   | 0.24100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 9.55   | C            | Foreign Exchange Future | 0.57400   | 0.62600                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 8.55   | C            | Foreign Exchange Future | 1.36100   | 1.42600                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 17.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 15.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 13.85  | C            | Foreign Exchange Future | 0.02400   | 0.02700                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 7.85   | C            | Foreign Exchange Future | 2.03500   | 2.10100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | € / R On 13 December 2010 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 17.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 15.90  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 13.90  | C            | Foreign Exchange Future | 0.02300   | 0.02700                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 13.90  | P            | Foreign Exchange Future | 4.04700   | 3.98500                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 15.90  | P            | Foreign Exchange Future | 6.02600   | 5.96000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 17.90  | P            | Foreign Exchange Future | 8.02500   | 7.95900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 19.90  | P            | Foreign Exchange Future | 10.02400  | 9.95800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 7.85   | P            | Foreign Exchange Future | 0.00900   | 0.00900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 13.85  | P            | Foreign Exchange Future | 3.99800   | 3.93500                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 15.85  | P            | Foreign Exchange Future | 5.97600   | 5.91000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 17.85  | P            | Foreign Exchange Future | 7.97500   | 7.90900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 19.85  | P            | Foreign Exchange Future | 9.97400   | 9.90800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 8.55   | P            | Foreign Exchange Future | 0.03500   | 0.03400                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 9.55   | P            | Foreign Exchange Future | 0.24800   | 0.23400                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.55  | P            | Foreign Exchange Future | 0.88900   | 0.84900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 11.55  | P            | Foreign Exchange Future | 1.77400   | 1.72000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 12.55  | P            | Foreign Exchange Future | 2.72400   | 2.66500                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 14.55  | P            | Foreign Exchange Future | 4.68500   | 4.62100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 16.55  | P            | Foreign Exchange Future | 6.67500   | 6.60900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 15.95  | P            | Foreign Exchange Future | 6.07600   | 6.01000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 17.95  | P            | Foreign Exchange Future | 8.07500   | 8.00900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 19.95  | P            | Foreign Exchange Future | 10.07400  | 10.00800                        | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 7.90   | P            | Foreign Exchange Future | 0.01000   | 0.01000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 8.90   | P            | Foreign Exchange Future | 0.06500   | 0.06300                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 9.90   | P            | Foreign Exchange Future | 0.41800   | 0.39500                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.90  | P            | Foreign Exchange Future | 1.18400   | 1.13800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 11.90  | P            | Foreign Exchange Future | 2.10400   | 2.04800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 7.95   | P            | Foreign Exchange Future | 0.01100   | 0.01100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.30  | P            | Foreign Exchange Future | 0.69400   | 0.65800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 13.95  | P            | Foreign Exchange Future | 4.09600   | 4.03400                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 18.55  | P            | Foreign Exchange Future | 8.67400   | 8.60800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 20.55  | P            | Foreign Exchange Future | 10.67400  | 10.60800                        | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 8.40   | P            | Foreign Exchange Future | 0.02600   | 0.02600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | € / R On 13 December 2010 | 9.40   | P            | Foreign Exchange Future | 0.19200   | 0.18000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.40  | P            | Foreign Exchange Future | 0.77000   | 0.73300                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 11.40  | P            | Foreign Exchange Future | 1.63400   | 1.58200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 12.40  | P            | Foreign Exchange Future | 2.58000   | 2.52100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 14.40  | P            | Foreign Exchange Future | 4.53700   | 4.47300                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 16.40  | P            | Foreign Exchange Future | 6.52500   | 6.46000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 18.40  | P            | Foreign Exchange Future | 8.52400   | 8.45800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 20.40  | P            | Foreign Exchange Future | 10.52400  | 10.45800                        | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 8.10   | P            | Foreign Exchange Future | 0.01500   | 0.01500                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 9.10   | P            | Foreign Exchange Future | 0.10500   | 0.09800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.10  | P            | Foreign Exchange Future | 0.54900   | 0.51800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 11.10  | P            | Foreign Exchange Future | 1.36100   | 1.31200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 12.10  | P            | Foreign Exchange Future | 2.29300   | 2.23600                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 14.10  | P            | Foreign Exchange Future | 4.24200   | 4.18000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 16.10  | P            | Foreign Exchange Future | 6.22600   | 6.16000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 18.10  | P            | Foreign Exchange Future | 8.22500   | 8.15900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 20.10  | P            | Foreign Exchange Future | 10.22400  | 10.15800                        | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 8.00   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 9.00   | P            | Foreign Exchange Future | 0.08300   | 0.07800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.00  | P            | Foreign Exchange Future | 0.48100   | 0.45300                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 11.00  | P            | Foreign Exchange Future | 1.27200   | 1.22500                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 12.00  | P            | Foreign Exchange Future | 2.19800   | 2.14200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 14.00  | P            | Foreign Exchange Future | 4.14400   | 4.08300                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 16.00  | P            | Foreign Exchange Future | 6.12600   | 6.06000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 18.00  | P            | Foreign Exchange Future | 8.12500   | 8.05900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 20.00  | P            | Foreign Exchange Future | 10.12400  | 10.05800                        | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 8.85   | P            | Foreign Exchange Future | 0.06000   | 0.05800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 9.85   | P            | Foreign Exchange Future | 0.39000   | 0.36900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.85  | P            | Foreign Exchange Future | 1.14100   | 1.09600                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 11.85  | P            | Foreign Exchange Future | 2.05600   | 2.00100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 12.85  | P            | Foreign Exchange Future | 3.01500   | 2.95500                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 14.85  | P            | Foreign Exchange Future | 4.98100   | 4.91700                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 16.85  | P            | Foreign Exchange Future | 6.97500   | 6.90900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 18.85  | P            | Foreign Exchange Future | 8.97400   | 8.90800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 06/07/2010 | € / R On 13 December 2010 | 20.85  | P            | Foreign Exchange Future | 10.97400  | 10.90800                        | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 8.95   | P            | Foreign Exchange Future | 0.07400   | 0.06900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 9.95   | P            | Foreign Exchange Future | 0.44900   | 0.42200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.95  | P            | Foreign Exchange Future | 1.22800   | 1.18100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 11.95  | P            | Foreign Exchange Future | 2.15100   | 2.09500                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 12.95  | P            | Foreign Exchange Future | 3.11300   | 3.05300                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 14.95  | P            | Foreign Exchange Future | 5.08000   | 5.01600                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 16.95  | P            | Foreign Exchange Future | 7.07500   | 7.00900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 18.95  | P            | Foreign Exchange Future | 9.07400   | 9.00800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 20.95  | P            | Foreign Exchange Future | 11.07400  | 11.00800                        | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 8.25   | P            | Foreign Exchange Future | 0.02000   | 0.01900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 9.25   | P            | Foreign Exchange Future | 0.14400   | 0.13500                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.25  | P            | Foreign Exchange Future | 0.65600   | 0.62200                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 11.25  | P            | Foreign Exchange Future | 1.49700   | 1.44600                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 12.25  | P            | Foreign Exchange Future | 2.43600   | 2.37800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 14.25  | P            | Foreign Exchange Future | 4.38900   | 4.32600                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 16.25  | P            | Foreign Exchange Future | 6.37500   | 6.31000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 18.25  | P            | Foreign Exchange Future | 8.37400   | 8.30900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 20.25  | P            | Foreign Exchange Future | 10.37400  | 10.30800                        | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 12.05  | P            | Foreign Exchange Future | 2.24600   | 2.18900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 8.20   | P            | Foreign Exchange Future | 0.01800   | 0.01800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 9.20   | P            | Foreign Exchange Future | 0.13000   | 0.12100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 10.20  | P            | Foreign Exchange Future | 0.62000   | 0.58700                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 11.20  | P            | Foreign Exchange Future | 1.45100   | 1.40100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 12.20  | P            | Foreign Exchange Future | 2.38800   | 2.33100                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 14.20  | P            | Foreign Exchange Future | 4.34000   | 4.27800                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 16.20  | P            | Foreign Exchange Future | 6.32500   | 6.26000                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 18.20  | P            | Foreign Exchange Future | 8.32400   | 8.25900                         | 0             |
| 06/07/2010 | € / R On 13 December 2010 | 20.20  | P            | Foreign Exchange Future | 10.32400  | 10.25800                        | 0             |
| 06/07/2010 | € / R On 14 March 2011    |        |              | Foreign Exchange Future | 10.01880  | 10.08510                        | 2,620         |
| 06/07/2010 | € / R On 14 March 2011    | 9.80   | C            | Foreign Exchange Future | 0.62200   | 0.66700                         | 0             |
| 06/07/2010 | € / R On 14 March 2011    | 9.85   | C            | Foreign Exchange Future | 0.59700   | 0.64100                         | 0             |
| 06/07/2010 | € / R On 14 March 2011    | 9.75   | C            | Foreign Exchange Future | 0.64800   | 0.69300                         | 0             |
| 06/07/2010 | € / R On 14 March 2011    | 9.75   | P            | Foreign Exchange Future | 0.37900   | 0.35800                         | 0             |

| Date                        | Contract Details              | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest     |
|-----------------------------|-------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 06/07/2010                  | € / R On 14 March 2011        | 9.85   | P            | Foreign Exchange Future | 0.42800   | 0.40600                         | 0                 |
| 06/07/2010                  | € / R On 14 March 2011        | 9.80   | P            | Foreign Exchange Future | 0.40300   | 0.38200                         | 0                 |
| 06/07/2010                  | AU\$ / R On 13 September 2010 |        |              | Foreign Exchange Future | 6.52460   | 6.49760                         | 8,441             |
| 06/07/2010                  | AU\$ / R On 13 September 2010 | 6.90   | C            | Foreign Exchange Future | 0.05500   | 0.05300                         | 0                 |
| 06/07/2010                  | AU\$ / R On 13 September 2010 | 6.90   | P            | Foreign Exchange Future | 0.43000   | 0.45500                         | 0                 |
| 06/07/2010                  | AU\$ / R On 13 December 2010  |        |              | Foreign Exchange Future | 6.54960   | 6.52330                         | 8,156             |
| 06/07/2010                  | AU\$ / R On 13 December 2010  | 6.90   | C            | Foreign Exchange Future | 0.14800   | 0.14300                         | 0                 |
| 06/07/2010                  | AU\$ / R On 13 December 2010  | 6.95   | C            | Foreign Exchange Future | 0.13800   | 0.13300                         | 200               |
| 06/07/2010                  | AU\$ / R On 13 December 2010  | 6.90   | P            | Foreign Exchange Future | 0.49800   | 0.52000                         | 0                 |
| 06/07/2010                  | AU\$ / R On 13 December 2010  | 6.95   | P            | Foreign Exchange Future | 0.53800   | 0.56000                         | 0                 |
| 06/07/2010                  | AU\$ / R On 14 March 2011     |        |              | Foreign Exchange Future | 6.57500   | 6.54900                         | 61                |
| 06/07/2010                  | AU\$ / R On 14 March 2011     | 6.70   | C            | Foreign Exchange Future | 0.28300   | 0.27400                         | 0                 |
| 06/07/2010                  | AU\$ / R On 14 March 2011     | 6.75   | C            | Foreign Exchange Future | 0.26700   | 0.25800                         | 0                 |
| 06/07/2010                  | AU\$ / R On 14 March 2011     | 6.65   | C            | Foreign Exchange Future | 0.30000   | 0.29000                         | 0                 |
| 06/07/2010                  | AU\$ / R On 14 March 2011     | 6.65   | P            | Foreign Exchange Future | 0.37500   | 0.39100                         | 0                 |
| 06/07/2010                  | AU\$ / R On 14 March 2011     | 6.75   | P            | Foreign Exchange Future | 0.44200   | 0.45900                         | 0                 |
| 06/07/2010                  | AU\$ / R On 14 March 2011     | 6.70   | P            | Foreign Exchange Future | 0.40800   | 0.42500                         | 0                 |
| 06/07/2010                  | CAD/ R On 13 September 2010   |        |              | Foreign Exchange Future | 7.32530   | 7.32620                         | 75                |
| 06/07/2010                  | CAD/ R On 13 September 2010   | 7.50   | C            | Foreign Exchange Future | 0.08800   | 0.09200                         | 0                 |
| 06/07/2010                  | CAD/ R On 13 September 2010   | 7.50   | P            | Foreign Exchange Future | 0.26300   | 0.26600                         | 0                 |
| 06/07/2010                  | CAD/ R On 13 December 2010    |        |              | Foreign Exchange Future | 7.42460   | 7.42560                         | 0                 |
| 06/07/2010                  | CAD/ R On 13 December 2010    | 7.70   | C            | Foreign Exchange Future | 0.14200   | 0.14400                         | 0                 |
| 06/07/2010                  | CAD/ R On 13 December 2010    | 7.65   | C            | Foreign Exchange Future | 0.15500   | 0.15800                         | 0                 |
| 06/07/2010                  | CAD/ R On 13 December 2010    | 7.75   | C            | Foreign Exchange Future | 0.12900   | 0.13100                         | 0                 |
| 06/07/2010                  | CAD/ R On 13 December 2010    | 7.75   | P            | Foreign Exchange Future | 0.45400   | 0.45500                         | 0                 |
| 06/07/2010                  | CAD/ R On 13 December 2010    | 7.65   | P            | Foreign Exchange Future | 0.38000   | 0.38200                         | 0                 |
| 06/07/2010                  | CAD/ R On 13 December 2010    | 7.70   | P            | Foreign Exchange Future | 0.41700   | 0.41800                         | 0                 |
| <b>Future Open Interest</b> |                               |        |              |                         |           |                                 | <b>321,877.00</b> |
| <b>Option Open Interest</b> |                               |        |              |                         |           |                                 | <b>320,952.00</b> |
| <b>Grand Total</b>          |                               |        |              |                         |           |                                 | <b>642,829.00</b> |