



# Currency Futures & Options Weekly Statistics

From: 24/05/2010 To: 24/05/2010

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | \$ / R On 13-June-11      |        |              | Foreign Exchange Future | 8.33380   | 8.37540                         | 825           |
| 24/05/2010 | \$ / R On 13-December-10  | 3.05   | C            | Foreign Exchange Future | 5.05200   | 5.09200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 3.50   | C            | Foreign Exchange Future | 4.36900   | 4.40400                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 3.60   | C            | Foreign Exchange Future | 4.26900   | 4.30400                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 3.65   | C            | Foreign Exchange Future | 4.21900   | 4.25400                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 3.70   | C            | Foreign Exchange Future | 4.28800   | 4.32500                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 3.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 3.75   | C            | Foreign Exchange Future | 4.23800   | 4.27500                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 3.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 3.80   | C            | Foreign Exchange Future | 4.18800   | 4.22500                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 3.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 3.85   | C            | Foreign Exchange Future | 4.25200   | 4.29200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 3.90   | C            | Foreign Exchange Future | 4.20200   | 4.24200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 3.95   | C            | Foreign Exchange Future | 4.15200   | 4.19200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.00   | C            | Foreign Exchange Future | 4.10200   | 4.14200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.05   | C            | Foreign Exchange Future | 4.05200   | 4.09200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.10   | C            | Foreign Exchange Future | 4.00200   | 4.04200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | \$ / R On 13-December-10  | 4.15   | C            | Foreign Exchange Future | 3.95200   | 3.99200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.20   | C            | Foreign Exchange Future | 3.90200   | 3.94200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.25   | C            | Foreign Exchange Future | 3.85200   | 3.89200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.30   | C            | Foreign Exchange Future | 3.80200   | 3.84200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.30   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.35   | C            | Foreign Exchange Future | 3.75200   | 3.79200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.35   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.40   | C            | Foreign Exchange Future | 3.70200   | 3.74200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.40   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.45   | C            | Foreign Exchange Future | 3.65200   | 3.69200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.45   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.50   | C            | Foreign Exchange Future | 3.60300   | 3.64300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.50   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 4.55   | C            | Foreign Exchange Future | 3.31900   | 3.35400                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 4.60   | C            | Foreign Exchange Future | 3.26900   | 3.30400                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 4.65   | C            | Foreign Exchange Future | 3.21900   | 3.25400                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 4.70   | C            | Foreign Exchange Future | 3.28800   | 3.32500                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 4.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 4.75   | C            | Foreign Exchange Future | 3.23800   | 3.27500                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 4.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 4.80   | C            | Foreign Exchange Future | 3.18800   | 3.22500                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 4.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.85   | C            | Foreign Exchange Future | 3.25300   | 3.29300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.85   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.90   | C            | Foreign Exchange Future | 3.20300   | 3.24300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.90   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.95   | C            | Foreign Exchange Future | 3.15300   | 3.19400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 4.95   | P            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.00   | C            | Foreign Exchange Future | 3.10400   | 3.14400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.00   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.05   | C            | Foreign Exchange Future | 3.05400   | 3.09400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.05   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.10   | C            | Foreign Exchange Future | 3.00400   | 3.04400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.10   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | \$ / R On 13-December-10  | 5.15   | C            | Foreign Exchange Future | 2.95400   | 2.99400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.15   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.20   | C            | Foreign Exchange Future | 2.90400   | 2.94500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.20   | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.25   | C            | Foreign Exchange Future | 2.85400   | 2.89500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.25   | P            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.30   | C            | Foreign Exchange Future | 2.80500   | 2.84500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.30   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.35   | C            | Foreign Exchange Future | 2.75500   | 2.79500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.35   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.40   | C            | Foreign Exchange Future | 2.70500   | 2.74500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.40   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.45   | C            | Foreign Exchange Future | 2.65500   | 2.69600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.45   | P            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.50   | C            | Foreign Exchange Future | 2.60600   | 2.64600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.50   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 5.55   | C            | Foreign Exchange Future | 2.31900   | 2.35400                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 5.60   | C            | Foreign Exchange Future | 2.26900   | 2.30400                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 5.65   | C            | Foreign Exchange Future | 2.21900   | 2.25400                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 5.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 5.70   | C            | Foreign Exchange Future | 2.28900   | 2.32700                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 5.70   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 5.75   | C            | Foreign Exchange Future | 2.24000   | 2.27700                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 5.75   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 5.80   | C            | Foreign Exchange Future | 2.19000   | 2.22700                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 5.80   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.85   | C            | Foreign Exchange Future | 2.25800   | 2.29900                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.85   | P            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.90   | C            | Foreign Exchange Future | 2.20900   | 2.24900                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.90   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.95   | C            | Foreign Exchange Future | 2.15900   | 2.20000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 5.95   | P            | Foreign Exchange Future | 0.00700   | 0.00900                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.00   | C            | Foreign Exchange Future | 2.11000   | 2.15000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.00   | P            | Foreign Exchange Future | 0.00800   | 0.00900                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.05   | C            | Foreign Exchange Future | 2.06100   | 2.10100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.05   | P            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.10   | C            | Foreign Exchange Future | 2.01100   | 2.05100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.10   | P            | 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 |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | \$ / R On 13-December-10  | 6.15   | C            | Foreign Exchange Future | 1.96200   | 2.00200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.15   | P            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.20   | C            | Foreign Exchange Future | 1.91400   | 1.95300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.20   | P            | Foreign Exchange Future | 0.01200   | 0.01200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.25   | C            | Foreign Exchange Future | 1.86500   | 1.90500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.25   | P            | Foreign Exchange Future | 0.01300   | 0.01400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.30   | C            | Foreign Exchange Future | 1.81700   | 1.85700                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.30   | P            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.35   | C            | Foreign Exchange Future | 1.76900   | 1.80900                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.35   | P            | Foreign Exchange Future | 0.01700   | 0.01800                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.40   | C            | Foreign Exchange Future | 1.72100   | 1.76100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.40   | P            | Foreign Exchange Future | 0.01900   | 0.02000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.45   | C            | Foreign Exchange Future | 1.67300   | 1.71300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.45   | P            | Foreign Exchange Future | 0.02100   | 0.02200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.50   | C            | Foreign Exchange Future | 1.62500   | 1.66600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.50   | P            | Foreign Exchange Future | 0.02300   | 0.02500                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 6.55   | C            | Foreign Exchange Future | 1.31900   | 1.35500                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 6.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 6.60   | C            | Foreign Exchange Future | 1.26900   | 1.30500                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 6.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 6.65   | C            | Foreign Exchange Future | 1.21900   | 1.25500                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 6.65   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 6.70   | C            | Foreign Exchange Future | 1.30300   | 1.34200                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 6.70   | P            | Foreign Exchange Future | 0.01600   | 0.01700                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 6.75   | C            | Foreign Exchange Future | 1.25500   | 1.29400                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 6.75   | P            | Foreign Exchange Future | 0.01800   | 0.01900                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 6.80   | C            | Foreign Exchange Future | 1.20700   | 1.24600                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 6.80   | P            | Foreign Exchange Future | 0.02000   | 0.02100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.85   | C            | Foreign Exchange Future | 1.29900   | 1.34300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.85   | P            | Foreign Exchange Future | 0.04700   | 0.05200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.90   | C            | Foreign Exchange Future | 1.25300   | 1.29800                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.90   | P            | Foreign Exchange Future | 0.05100   | 0.05700                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.95   | C            | Foreign Exchange Future | 1.20900   | 1.25400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 6.95   | P            | Foreign Exchange Future | 0.05700   | 0.06300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.00   | C            | Foreign Exchange Future | 1.16400   | 1.21000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.00   | P            | Foreign Exchange Future | 0.06200   | 0.06900                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.05   | C            | Foreign Exchange Future | 1.12000   | 1.16700                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.05   | P            | Foreign Exchange Future | 0.06800   | 0.07600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.10   | C            | Foreign Exchange Future | 1.07700   | 1.12400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.10   | P            | Foreign Exchange Future | 0.07500   | 0.08300                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | \$ / R On 13-December-10  | 7.15   | C            | Foreign Exchange Future | 1.03700   | 1.08200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.15   | P            | Foreign Exchange Future | 0.08500   | 0.09100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.20   | C            | Foreign Exchange Future | 0.99700   | 1.04300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.20   | P            | Foreign Exchange Future | 0.09500   | 0.10200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.25   | C            | Foreign Exchange Future | 0.95900   | 1.00600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.25   | P            | Foreign Exchange Future | 0.10700   | 0.11500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.30   | C            | Foreign Exchange Future | 0.92200   | 0.96900                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.30   | P            | Foreign Exchange Future | 0.12000   | 0.12800                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.35   | C            | Foreign Exchange Future | 0.88600   | 0.93300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.35   | P            | Foreign Exchange Future | 0.13400   | 0.14200                         | 0             |
| 24/05/2010 | \$ / R On 13-June-11      | 7.40   | C            | Foreign Exchange Future | 1.13600   | 1.19500                         | 0             |
| 24/05/2010 | \$ / R On 13-June-11      | 7.40   | P            | Foreign Exchange Future | 0.20200   | 0.22000                         | 0             |
| 24/05/2010 | \$ / R On 13-June-11      | 7.45   | C            | Foreign Exchange Future | 1.10000   | 1.16000                         | 0             |
| 24/05/2010 | \$ / R On 13-June-11      | 7.45   | P            | Foreign Exchange Future | 0.21600   | 0.23500                         | 0             |
| 24/05/2010 | \$ / R On 13-June-11      | 7.50   | C            | Foreign Exchange Future | 1.06500   | 1.12500                         | 0             |
| 24/05/2010 | \$ / R On 13-June-11      | 7.50   | P            | Foreign Exchange Future | 0.23100   | 0.25000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 7.55   | C            | Foreign Exchange Future | 0.36600   | 0.40800                         | 1,430         |
| 24/05/2010 | \$ / R On 14-June-10      | 7.55   | P            | Foreign Exchange Future | 0.04700   | 0.05400                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 7.60   | C            | Foreign Exchange Future | 0.54900   | 0.59600                         | 100           |
| 24/05/2010 | \$ / R On 13-September-10 | 7.60   | P            | Foreign Exchange Future | 0.16200   | 0.17100                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 7.65   | C            | Foreign Exchange Future | 0.51700   | 0.56500                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 7.65   | P            | Foreign Exchange Future | 0.18000   | 0.19000                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 7.70   | C            | Foreign Exchange Future | 0.48700   | 0.53500                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 7.70   | P            | Foreign Exchange Future | 0.20000   | 0.21000                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 7.75   | C            | Foreign Exchange Future | 0.45800   | 0.50600                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 7.75   | P            | Foreign Exchange Future | 0.22100   | 0.23100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.80   | C            | Foreign Exchange Future | 0.60400   | 0.65300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.80   | P            | Foreign Exchange Future | 0.30200   | 0.31200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.85   | C            | Foreign Exchange Future | 0.57700   | 0.62700                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.85   | P            | Foreign Exchange Future | 0.32500   | 0.33600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 7.90   | C            | Foreign Exchange Future | 0.55200   | 0.60200                         | 500           |
| 24/05/2010 | \$ / R On 13-December-10  | 7.90   | P            | Foreign Exchange Future | 0.35000   | 0.36100                         | 0             |
| 24/05/2010 | \$ / R On 14-March-11     | 7.95   | C            | Foreign Exchange Future | 0.69300   | 0.72000                         | 0             |
| 24/05/2010 | \$ / R On 14-March-11     | 7.95   | P            | Foreign Exchange Future | 0.42700   | 0.41300                         | 0             |
| 24/05/2010 | \$ / R On 14-March-11     | 8.00   | C            | Foreign Exchange Future | 0.66600   | 0.69300                         | 0             |
| 24/05/2010 | \$ / R On 14-March-11     | 8.00   | P            | Foreign Exchange Future | 0.45000   | 0.43600                         | 0             |
| 24/05/2010 | \$ / R On 14-March-11     | 8.05   | C            | Foreign Exchange Future | 0.64000   | 0.69500                         | 0             |
| 24/05/2010 | \$ / R On 14-March-11     | 8.05   | P            | Foreign Exchange Future | 0.47400   | 0.48800                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.10   | C            | Foreign Exchange Future | 0.46000   | 0.50900                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.10   | P            | Foreign Exchange Future | 0.45800   | 0.46800                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | \$ / R On 13-December-10  | 8.15   | C            | Foreign Exchange Future | 0.44100   | 0.48800                         | 4,400         |
| 24/05/2010 | \$ / R On 13-December-10  | 8.15   | P            | Foreign Exchange Future | 0.48900   | 0.49700                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.20   | C            | Foreign Exchange Future | 0.42300   | 0.46900                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.20   | P            | Foreign Exchange Future | 0.52100   | 0.52800                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.25   | C            | Foreign Exchange Future | 0.40500   | 0.45100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.25   | P            | Foreign Exchange Future | 0.55300   | 0.56000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.30   | C            | Foreign Exchange Future | 0.38900   | 0.43400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.30   | P            | Foreign Exchange Future | 0.58700   | 0.59300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.35   | C            | Foreign Exchange Future | 0.37300   | 0.41700                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.35   | P            | Foreign Exchange Future | 0.62100   | 0.62600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.40   | C            | Foreign Exchange Future | 0.35800   | 0.40100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.40   | P            | Foreign Exchange Future | 0.65600   | 0.66000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.45   | C            | Foreign Exchange Future | 0.34400   | 0.38600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.45   | P            | Foreign Exchange Future | 0.69200   | 0.69500                         | 0             |
| 24/05/2010 | \$ / R On 14-March-11     | 8.50   | C            | Foreign Exchange Future | 0.46600   | 0.51800                         | 30,000        |
| 24/05/2010 | \$ / R On 14-March-11     | 8.50   | P            | Foreign Exchange Future | 0.75000   | 0.76100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.55   | C            | Foreign Exchange Future | 0.31700   | 0.35700                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.55   | P            | Foreign Exchange Future | 0.76500   | 0.76600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 8.60   | C            | Foreign Exchange Future | 0.30500   | 0.34400                         | 500           |
| 24/05/2010 | \$ / R On 13-December-10  | 8.60   | P            | Foreign Exchange Future | 0.80300   | 0.80300                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 8.65   | C            | Foreign Exchange Future | 0.01200   | 0.02100                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 8.65   | P            | Foreign Exchange Future | 0.79300   | 0.76700                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 8.70   | C            | Foreign Exchange Future | 0.14800   | 0.17800                         | 3,000         |
| 24/05/2010 | \$ / R On 13-September-10 | 8.70   | P            | Foreign Exchange Future | 0.86100   | 0.85300                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 8.75   | C            | Foreign Exchange Future | 0.00800   | 0.01500                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 8.75   | P            | Foreign Exchange Future | 0.88900   | 0.86100                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 8.80   | C            | Foreign Exchange Future | 0.00700   | 0.01300                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 8.80   | P            | Foreign Exchange Future | 0.93800   | 0.90900                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 8.85   | C            | Foreign Exchange Future | 0.00600   | 0.01100                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 8.85   | P            | Foreign Exchange Future | 0.98700   | 0.95700                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 8.90   | C            | Foreign Exchange Future | 0.00500   | 0.01000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 8.90   | P            | Foreign Exchange Future | 1.03600   | 1.00600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 8.95   | C            | Foreign Exchange Future | 0.00400   | 0.00900                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 8.95   | P            | Foreign Exchange Future | 1.08500   | 1.05500                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 9.00   | C            | Foreign Exchange Future | 0.10800   | 0.13200                         | 500           |
| 24/05/2010 | \$ / R On 13-September-10 | 9.00   | P            | Foreign Exchange Future | 1.12100   | 1.10700                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 9.05   | C            | Foreign Exchange Future | 0.21700   | 0.24700                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 9.05   | P            | Foreign Exchange Future | 1.16500   | 1.15600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 9.10   | C            | Foreign Exchange Future | 0.20900   | 0.23800                         | 500           |
| 24/05/2010 | \$ / R On 13-December-10  | 9.10   | P            | Foreign Exchange Future | 1.20700   | 1.19700                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | \$ / R On 13-September-10 | 9.15   | C            | Foreign Exchange Future | 0.09400   | 0.11400                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 9.15   | P            | Foreign Exchange Future | 1.25700   | 1.23900                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 9.20   | C            | Foreign Exchange Future | 0.19500   | 0.22200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 9.20   | P            | Foreign Exchange Future | 1.29300   | 1.28100                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 9.25   | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 9.25   | P            | Foreign Exchange Future | 1.38300   | 1.35000                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 9.30   | C            | Foreign Exchange Future | 0.08100   | 0.09900                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 9.30   | P            | Foreign Exchange Future | 1.39400   | 1.37400                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 9.35   | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 9.35   | P            | Foreign Exchange Future | 1.48200   | 1.44900                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 9.40   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 26,596        |
| 24/05/2010 | \$ / R On 14-June-10      | 9.40   | P            | Foreign Exchange Future | 1.53200   | 1.49800                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 9.45   | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 9.45   | P            | Foreign Exchange Future | 1.58200   | 1.54800                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 9.50   | C            | Foreign Exchange Future | 0.15900   | 0.18200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 9.50   | P            | Foreign Exchange Future | 1.55700   | 1.54100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 9.55   | C            | Foreign Exchange Future | 0.15400   | 0.17600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 9.55   | P            | Foreign Exchange Future | 1.60200   | 1.58500                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 9.60   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 9.60   | P            | Foreign Exchange Future | 1.73200   | 1.69700                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 9.65   | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 9.65   | P            | Foreign Exchange Future | 1.78200   | 1.74700                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 9.70   | C            | Foreign Exchange Future | 0.05800   | 0.07000                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 9.70   | P            | Foreign Exchange Future | 1.77100   | 1.74500                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 9.75   | C            | Foreign Exchange Future | 0.05500   | 0.06700                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 9.75   | P            | Foreign Exchange Future | 1.81800   | 1.79200                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 9.80   | C            | Foreign Exchange Future | 0.05300   | 0.06400                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 9.80   | P            | Foreign Exchange Future | 1.86600   | 1.83900                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 9.85   | C            | Foreign Exchange Future | 0.12900   | 0.14700                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 9.85   | P            | Foreign Exchange Future | 1.87700   | 1.85600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 9.90   | C            | Foreign Exchange Future | 0.12500   | 0.14300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 9.90   | P            | Foreign Exchange Future | 1.92300   | 1.90200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 9.95   | C            | Foreign Exchange Future | 0.12100   | 0.13900                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 9.95   | P            | Foreign Exchange Future | 1.96900   | 1.94800                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 10.00  | C            | Foreign Exchange Future | 0.11800   | 0.13500                         | 300           |
| 24/05/2010 | \$ / R On 13-December-10  | 10.00  | P            | Foreign Exchange Future | 2.01600   | 1.99400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 10.05  | C            | Foreign Exchange Future | 0.11500   | 0.13100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 10.05  | P            | Foreign Exchange Future | 2.06300   | 2.04000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 10.10  | C            | Foreign Exchange Future | 0.11200   | 0.12700                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 10.10  | P            | Foreign Exchange Future | 2.11000   | 2.08600                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | \$ / R On 13-December-10 | 10.15  | C            | Foreign Exchange Future | 0.10800   | 0.12400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 10.15  | P            | Foreign Exchange Future | 2.15600   | 2.13300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 10.20  | C            | Foreign Exchange Future | 0.10500   | 0.12000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 10.20  | P            | Foreign Exchange Future | 2.20300   | 2.17900                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 10.25  | C            | Foreign Exchange Future | 0.10100   | 0.11600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 10.25  | P            | Foreign Exchange Future | 2.24900   | 2.22500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 10.30  | C            | Foreign Exchange Future | 0.09800   | 0.11300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 10.30  | P            | Foreign Exchange Future | 2.29600   | 2.27200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 10.35  | C            | Foreign Exchange Future | 0.09500   | 0.10900                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 10.35  | P            | Foreign Exchange Future | 2.34300   | 2.31800                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 10.40  | C            | Foreign Exchange Future | 0.09200   | 0.10600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 10.40  | P            | Foreign Exchange Future | 2.39000   | 2.36500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 10.45  | C            | Foreign Exchange Future | 0.08900   | 0.10300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 10.45  | P            | Foreign Exchange Future | 2.43700   | 2.41200                         | 0             |
| 24/05/2010 | \$ / R On 14-March-11    | 10.50  | C            | Foreign Exchange Future | 0.16300   | 0.17300                         | 30,000        |
| 24/05/2010 | \$ / R On 14-March-11    | 10.50  | P            | Foreign Exchange Future | 2.44700   | 2.41600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 10.55  | P            | Foreign Exchange Future | 2.68100   | 2.64600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 10.60  | P            | Foreign Exchange Future | 2.73100   | 2.69600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 10.65  | P            | Foreign Exchange Future | 2.78100   | 2.74600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 10.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 10.70  | P            | Foreign Exchange Future | 2.83100   | 2.79600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 10.75  | P            | Foreign Exchange Future | 2.88100   | 2.84600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 10.80  | P            | Foreign Exchange Future | 2.93100   | 2.89600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 11.00  | P            | Foreign Exchange Future | 3.13100   | 3.09600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 11.05  | C            | Foreign Exchange Future | 0.06300   | 0.07300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 11.05  | P            | Foreign Exchange Future | 3.01100   | 2.98200                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 11.10  | P            | Foreign Exchange Future | 3.23100   | 3.19600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 11.15  | P            | Foreign Exchange Future | 3.28100   | 3.24600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 11.20  | P            | Foreign Exchange Future | 3.33100   | 3.29600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 11.25  | P            | Foreign Exchange Future | 3.38100   | 3.34600                         | 0             |



| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | \$ / R On 14-June-10      | 11.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 11.30  | P            | Foreign Exchange Future | 3.43100   | 3.39600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 11.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 11.35  | P            | Foreign Exchange Future | 3.48100   | 3.44600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 11.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 11.40  | P            | Foreign Exchange Future | 3.53100   | 3.49600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 11.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 11.45  | P            | Foreign Exchange Future | 3.58100   | 3.54600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 11.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 11.50  | P            | Foreign Exchange Future | 3.63100   | 3.59600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 11.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 11.55  | P            | Foreign Exchange Future | 3.68100   | 3.64600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 11.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 11.60  | P            | Foreign Exchange Future | 3.73100   | 3.69600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 11.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 11.65  | P            | Foreign Exchange Future | 3.78100   | 3.74600                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 11.70  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 11.70  | P            | Foreign Exchange Future | 3.72300   | 3.68700                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 11.75  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 11.75  | P            | Foreign Exchange Future | 3.77300   | 3.73600                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 11.80  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 11.80  | P            | Foreign Exchange Future | 3.82200   | 3.78600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 11.85  | C            | Foreign Exchange Future | 0.04300   | 0.04900                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 11.85  | P            | Foreign Exchange Future | 3.79100   | 3.75800                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 11.90  | C            | Foreign Exchange Future | 0.04200   | 0.04700                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 11.90  | P            | Foreign Exchange Future | 3.84000   | 3.80600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 11.95  | C            | Foreign Exchange Future | 0.04100   | 0.04600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 11.95  | P            | Foreign Exchange Future | 3.88900   | 3.85500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 12.00  | C            | Foreign Exchange Future | 0.04000   | 0.04500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 12.00  | P            | Foreign Exchange Future | 3.93800   | 3.90400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 12.05  | C            | Foreign Exchange Future | 0.03900   | 0.04400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 12.05  | P            | Foreign Exchange Future | 3.98700   | 3.95300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 12.10  | C            | Foreign Exchange Future | 0.03800   | 0.04300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 12.10  | P            | Foreign Exchange Future | 4.03600   | 4.00200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 12.15  | C            | Foreign Exchange Future | 0.03700   | 0.04300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 12.15  | P            | Foreign Exchange Future | 4.08500   | 4.05200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 12.20  | C            | Foreign Exchange Future | 0.03600   | 0.04100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 12.20  | P            | Foreign Exchange Future | 4.13400   | 4.10000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 12.25  | C            | Foreign Exchange Future | 0.03500   | 0.04000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 12.25  | P            | Foreign Exchange Future | 4.18300   | 4.14900                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | \$ / R On 13-December-10 | 12.30  | C            | Foreign Exchange Future | 0.03400   | 0.03900                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 12.30  | P            | Foreign Exchange Future | 4.23200   | 4.19800                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 12.35  | C            | Foreign Exchange Future | 0.03300   | 0.03800                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 12.35  | P            | Foreign Exchange Future | 4.28100   | 4.24700                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 12.40  | C            | Foreign Exchange Future | 0.03200   | 0.03700                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 12.40  | P            | Foreign Exchange Future | 4.33000   | 4.29600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 12.45  | C            | Foreign Exchange Future | 0.03100   | 0.03600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 12.45  | P            | Foreign Exchange Future | 4.37900   | 4.34500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 12.50  | C            | Foreign Exchange Future | 0.03000   | 0.03500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 12.50  | P            | Foreign Exchange Future | 4.42800   | 4.39400                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 12.55  | P            | Foreign Exchange Future | 4.68100   | 4.64600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 12.60  | P            | Foreign Exchange Future | 4.73100   | 4.69600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 12.65  | P            | Foreign Exchange Future | 4.78100   | 4.74600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 12.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 12.70  | P            | Foreign Exchange Future | 4.83100   | 4.79600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 12.75  | P            | Foreign Exchange Future | 4.88100   | 4.84600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 12.80  | P            | Foreign Exchange Future | 4.93100   | 4.89600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 13.00  | P            | Foreign Exchange Future | 5.13100   | 5.09600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 13.05  | C            | Foreign Exchange Future | 0.02200   | 0.02500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 13.05  | P            | Foreign Exchange Future | 4.97000   | 4.93400                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 13.10  | P            | Foreign Exchange Future | 5.23100   | 5.19600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 13.15  | P            | Foreign Exchange Future | 5.28100   | 5.24600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 13.20  | P            | Foreign Exchange Future | 5.33100   | 5.29600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 13.30  | P            | Foreign Exchange Future | 5.43100   | 5.39600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 13.35  | P            | Foreign Exchange Future | 5.48100   | 5.44600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 13.40  | P            | Foreign Exchange Future | 5.53100   | 5.49600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 13.45  | P            | Foreign Exchange Future | 5.58100   | 5.54600                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | \$ / R On 14-June-10      | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 13.50  | P            | Foreign Exchange Future | 5.63100   | 5.59600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 13.60  | P            | Foreign Exchange Future | 5.73100   | 5.69600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 13.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 13.65  | P            | Foreign Exchange Future | 5.78100   | 5.74600                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 13.70  | P            | Foreign Exchange Future | 5.71400   | 5.67600                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 13.75  | P            | Foreign Exchange Future | 5.76400   | 5.72600                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 13.80  | P            | Foreign Exchange Future | 5.81400   | 5.77600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 13.85  | C            | Foreign Exchange Future | 0.01500   | 0.01700                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 13.85  | P            | Foreign Exchange Future | 5.76300   | 5.72600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 13.90  | C            | Foreign Exchange Future | 0.01500   | 0.01600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 13.90  | P            | Foreign Exchange Future | 5.81300   | 5.77500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 13.95  | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 13.95  | P            | Foreign Exchange Future | 5.86200   | 5.82500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.00  | C            | Foreign Exchange Future | 0.01400   | 0.01600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.00  | P            | Foreign Exchange Future | 5.91200   | 5.87500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.05  | C            | Foreign Exchange Future | 0.01400   | 0.01500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.05  | P            | Foreign Exchange Future | 5.96200   | 5.92400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.10  | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.10  | P            | Foreign Exchange Future | 6.01100   | 5.97400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.15  | C            | Foreign Exchange Future | 0.01300   | 0.01500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.15  | P            | Foreign Exchange Future | 6.06100   | 6.02400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.20  | C            | Foreign Exchange Future | 0.01200   | 0.01400                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.20  | P            | Foreign Exchange Future | 6.11000   | 6.07300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.25  | C            | Foreign Exchange Future | 0.01100   | 0.01300                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.25  | P            | Foreign Exchange Future | 6.15900   | 6.12200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.30  | C            | Foreign Exchange Future | 0.01100   | 0.01200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.30  | P            | Foreign Exchange Future | 6.20900   | 6.17100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.35  | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.35  | P            | Foreign Exchange Future | 6.25800   | 6.22100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.40  | C            | Foreign Exchange Future | 0.01000   | 0.01100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.40  | P            | Foreign Exchange Future | 6.30800   | 6.27000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.45  | C            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.45  | P            | Foreign Exchange Future | 6.35700   | 6.32000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.50  | C            | Foreign Exchange Future | 0.00900   | 0.01000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 14.50  | P            | Foreign Exchange Future | 6.40700   | 6.36900                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | \$ / R On 14-June-10      | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 14.55  | P            | Foreign Exchange Future | 6.68100   | 6.64600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 14.60  | P            | Foreign Exchange Future | 6.73100   | 6.69600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 14.70  | P            | Foreign Exchange Future | 6.83100   | 6.79600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 14.75  | P            | Foreign Exchange Future | 6.88100   | 6.84600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 14.80  | P            | Foreign Exchange Future | 6.93100   | 6.89600                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 15.05  | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 15.05  | P            | Foreign Exchange Future | 6.95200   | 6.91400                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 15.50  | P            | Foreign Exchange Future | 7.63100   | 7.59600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 15.60  | P            | Foreign Exchange Future | 7.73100   | 7.69600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10      | 15.65  | P            | Foreign Exchange Future | 7.78100   | 7.74600                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 15.70  | P            | Foreign Exchange Future | 7.71300   | 7.67500                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 15.75  | P            | Foreign Exchange Future | 7.76300   | 7.72500                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 13-September-10 | 15.80  | P            | Foreign Exchange Future | 7.81300   | 7.77500                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 15.85  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 15.85  | P            | Foreign Exchange Future | 7.75000   | 7.71100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 15.90  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 15.90  | P            | Foreign Exchange Future | 7.79900   | 7.76100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 15.95  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 15.95  | P            | Foreign Exchange Future | 7.84900   | 7.81100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 16.00  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 16.00  | P            | Foreign Exchange Future | 7.89900   | 7.86100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 16.05  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 16.05  | P            | Foreign Exchange Future | 7.94900   | 7.91100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 16.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 16.10  | P            | Foreign Exchange Future | 7.99900   | 7.96000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 16.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 16.15  | P            | Foreign Exchange Future | 8.04900   | 8.01000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 16.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10  | 16.20  | P            | Foreign Exchange Future | 8.09900   | 8.06000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | \$ / R On 13-December-10 | 16.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 16.25  | P            | Foreign Exchange Future | 8.14900   | 8.11000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 16.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 16.30  | P            | Foreign Exchange Future | 8.19900   | 8.16000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 16.35  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 16.35  | P            | Foreign Exchange Future | 8.24900   | 8.21000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 16.40  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 16.40  | P            | Foreign Exchange Future | 8.29900   | 8.26000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 16.45  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 16.45  | P            | Foreign Exchange Future | 8.34900   | 8.31000                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 16.50  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | \$ / R On 13-December-10 | 16.50  | P            | Foreign Exchange Future | 8.39900   | 8.36000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 16.55  | P            | Foreign Exchange Future | 8.68100   | 8.64600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 16.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 16.60  | P            | Foreign Exchange Future | 8.73100   | 8.69600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 16.70  | P            | Foreign Exchange Future | 8.83100   | 8.79600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 16.75  | P            | Foreign Exchange Future | 8.88100   | 8.84600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 16.80  | P            | Foreign Exchange Future | 8.93100   | 8.89600                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | \$ / R On 14-June-10     | 17.50  | P            | Foreign Exchange Future | 9.63100   | 9.59600                         | 0             |
| 24/05/2010 | £ / R On 13-December-10  |        |              | Foreign Exchange Future | 11.67340  | 11.76230                        | 635           |
| 24/05/2010 | £ / R On 14-June-10      | 7.90   | C            | Foreign Exchange Future | 3.43100   | 3.51500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 7.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 8.05   | C            | Foreign Exchange Future | 3.28100   | 3.36500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 8.05   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 8.15   | C            | Foreign Exchange Future | 3.18100   | 3.26500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 8.20   | C            | Foreign Exchange Future | 3.13100   | 3.21500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 8.20   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 8.25   | C            | Foreign Exchange Future | 3.08100   | 3.16500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 8.25   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 8.35   | C            | Foreign Exchange Future | 2.98100   | 3.06500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 8.40   | C            | Foreign Exchange Future | 2.93100   | 3.01500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 8.40   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 8.55   | C            | Foreign Exchange Future | 2.78100   | 2.86500                         | 0             |

| Date       | Contract Details    | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | £ / R On 14-June-10 | 8.55   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 8.60   | C            | Foreign Exchange Future | 2.73100   | 2.81500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 8.60   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 8.65   | C            | Foreign Exchange Future | 2.68100   | 2.76500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 8.65   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 8.70   | C            | Foreign Exchange Future | 2.63100   | 2.71500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 8.70   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 8.75   | C            | Foreign Exchange Future | 2.58100   | 2.66500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 8.75   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 8.80   | C            | Foreign Exchange Future | 2.53100   | 2.61500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 8.80   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 8.85   | C            | Foreign Exchange Future | 2.48100   | 2.56500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 8.85   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 8.90   | C            | Foreign Exchange Future | 2.43100   | 2.51500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 8.90   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 8.95   | C            | Foreign Exchange Future | 2.38100   | 2.46500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 8.95   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.00   | C            | Foreign Exchange Future | 2.33100   | 2.41500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.00   | P            | Foreign Exchange Future | 0.00100   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.05   | C            | Foreign Exchange Future | 2.28100   | 2.36600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.05   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.10   | C            | Foreign Exchange Future | 2.23100   | 2.31600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.10   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.15   | C            | Foreign Exchange Future | 2.18100   | 2.26600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.20   | C            | Foreign Exchange Future | 2.13100   | 2.21600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.20   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.25   | C            | Foreign Exchange Future | 2.08100   | 2.16600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.25   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.30   | C            | Foreign Exchange Future | 2.03100   | 2.11600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.35   | C            | Foreign Exchange Future | 1.98100   | 2.06600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.40   | C            | Foreign Exchange Future | 1.93100   | 2.01600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.40   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.45   | C            | Foreign Exchange Future | 1.88200   | 1.96600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.45   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.50   | C            | Foreign Exchange Future | 1.83200   | 1.91600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.50   | P            | Foreign Exchange Future | 0.00200   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.55   | C            | Foreign Exchange Future | 1.78200   | 1.86700                         | 0             |

| Date       | Contract Details    | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | £ / R On 14-June-10 | 9.55   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.60   | C            | Foreign Exchange Future | 1.73200   | 1.81700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.65   | C            | Foreign Exchange Future | 1.68200   | 1.76700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.65   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.70   | C            | Foreign Exchange Future | 1.63200   | 1.71700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.70   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.75   | C            | Foreign Exchange Future | 1.58300   | 1.66700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.75   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.80   | C            | Foreign Exchange Future | 1.53300   | 1.61700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.80   | P            | Foreign Exchange Future | 0.00300   | 0.00200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.85   | C            | Foreign Exchange Future | 1.48300   | 1.56800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.85   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.90   | C            | Foreign Exchange Future | 1.43300   | 1.51800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.90   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.95   | C            | Foreign Exchange Future | 1.38400   | 1.46800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 9.95   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.00  | C            | Foreign Exchange Future | 1.33400   | 1.41900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.00  | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.05  | C            | Foreign Exchange Future | 1.28400   | 1.36900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.05  | P            | Foreign Exchange Future | 0.00400   | 0.00400                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.10  | C            | Foreign Exchange Future | 1.23500   | 1.31900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.10  | P            | Foreign Exchange Future | 0.00500   | 0.00400                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.15  | C            | Foreign Exchange Future | 1.18600   | 1.27000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.15  | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.20  | C            | Foreign Exchange Future | 1.13600   | 1.22000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.20  | P            | Foreign Exchange Future | 0.00600   | 0.00500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.25  | C            | Foreign Exchange Future | 1.08700   | 1.17100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.25  | P            | Foreign Exchange Future | 0.00700   | 0.00600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.30  | C            | Foreign Exchange Future | 1.03800   | 1.12200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.30  | P            | Foreign Exchange Future | 0.00800   | 0.00700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.35  | C            | Foreign Exchange Future | 0.98900   | 1.07300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.35  | P            | Foreign Exchange Future | 0.00900   | 0.00800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.40  | C            | Foreign Exchange Future | 0.94100   | 1.02400                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.40  | P            | Foreign Exchange Future | 0.01100   | 0.00900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.45  | C            | Foreign Exchange Future | 0.89300   | 0.97600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.45  | P            | Foreign Exchange Future | 0.01300   | 0.01100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.50  | C            | Foreign Exchange Future | 0.84600   | 0.92800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.50  | P            | Foreign Exchange Future | 0.01600   | 0.01300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.55  | C            | Foreign Exchange Future | 0.80000   | 0.88100                         | 0             |

| Date       | Contract Details    | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | £ / R On 14-June-10 | 10.55  | P            | Foreign Exchange Future | 0.02000   | 0.01600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.60  | C            | Foreign Exchange Future | 0.75400   | 0.83500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.60  | P            | Foreign Exchange Future | 0.02400   | 0.02000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.65  | C            | Foreign Exchange Future | 0.70800   | 0.78900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.65  | P            | Foreign Exchange Future | 0.02800   | 0.02400                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.70  | C            | Foreign Exchange Future | 0.66400   | 0.74300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.70  | P            | Foreign Exchange Future | 0.03400   | 0.02800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.75  | C            | Foreign Exchange Future | 0.62000   | 0.69900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.75  | P            | Foreign Exchange Future | 0.04000   | 0.03400                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.80  | C            | Foreign Exchange Future | 0.57800   | 0.65600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.80  | P            | Foreign Exchange Future | 0.04800   | 0.04100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.85  | C            | Foreign Exchange Future | 0.53600   | 0.61300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.85  | P            | Foreign Exchange Future | 0.05600   | 0.04800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.90  | C            | Foreign Exchange Future | 0.49600   | 0.57200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.90  | P            | Foreign Exchange Future | 0.06600   | 0.05700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.95  | C            | Foreign Exchange Future | 0.45700   | 0.53100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 10.95  | P            | Foreign Exchange Future | 0.07700   | 0.06600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.00  | C            | Foreign Exchange Future | 0.41900   | 0.49200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.00  | P            | Foreign Exchange Future | 0.08900   | 0.07700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.05  | C            | Foreign Exchange Future | 0.38300   | 0.45400                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.05  | P            | Foreign Exchange Future | 0.10300   | 0.08900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.10  | C            | Foreign Exchange Future | 0.34900   | 0.41800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.10  | P            | Foreign Exchange Future | 0.11900   | 0.10300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.15  | C            | Foreign Exchange Future | 0.31600   | 0.38300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.15  | P            | Foreign Exchange Future | 0.13600   | 0.11800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.20  | C            | Foreign Exchange Future | 0.28500   | 0.35000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.20  | P            | Foreign Exchange Future | 0.15500   | 0.13500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.25  | C            | Foreign Exchange Future | 0.25500   | 0.31900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.25  | P            | Foreign Exchange Future | 0.17500   | 0.15400                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.30  | C            | Foreign Exchange Future | 0.22800   | 0.28900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.30  | P            | Foreign Exchange Future | 0.19800   | 0.17400                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.35  | C            | Foreign Exchange Future | 0.20200   | 0.26000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.35  | P            | Foreign Exchange Future | 0.22200   | 0.19500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.40  | C            | Foreign Exchange Future | 0.18200   | 0.23400                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.40  | P            | Foreign Exchange Future | 0.25200   | 0.21900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.45  | C            | Foreign Exchange Future | 0.16300   | 0.21200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.45  | P            | Foreign Exchange Future | 0.28300   | 0.24700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.50  | C            | Foreign Exchange Future | 0.14600   | 0.19200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.50  | P            | Foreign Exchange Future | 0.31600   | 0.27700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 11.55  | C            | Foreign Exchange Future | 0.13000   | 0.17400                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | £ / R On 14-June-10     | 11.55  | P            | Foreign Exchange Future | 0.35000   | 0.30900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 11.60  | C            | Foreign Exchange Future | 0.11600   | 0.15700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 11.60  | P            | Foreign Exchange Future | 0.38600   | 0.34200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 11.65  | C            | Foreign Exchange Future | 0.10400   | 0.14100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 11.65  | P            | Foreign Exchange Future | 0.42400   | 0.37600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 11.70  | C            | Foreign Exchange Future | 0.09300   | 0.12700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 11.70  | P            | Foreign Exchange Future | 0.46300   | 0.41200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 11.75  | C            | Foreign Exchange Future | 0.08200   | 0.11400                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 11.75  | P            | Foreign Exchange Future | 0.50200   | 0.44900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 11.80  | C            | Foreign Exchange Future | 0.07300   | 0.10300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 11.80  | P            | Foreign Exchange Future | 0.54300   | 0.48800                         | 0             |
| 24/05/2010 | £ / R On 13-December-10 | 11.85  | C            | Foreign Exchange Future | 0.58000   | 0.62900                         | 50            |
| 24/05/2010 | £ / R On 13-December-10 | 11.85  | P            | Foreign Exchange Future | 0.75700   | 0.71700                         | 0             |
| 24/05/2010 | £ / R On 13-December-10 | 11.90  | C            | Foreign Exchange Future | 0.59300   | 0.60700                         | 0             |
| 24/05/2010 | £ / R On 13-December-10 | 11.90  | P            | Foreign Exchange Future | 0.82000   | 0.74500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 11.95  | C            | Foreign Exchange Future | 0.05100   | 0.07400                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 11.95  | P            | Foreign Exchange Future | 0.67100   | 0.60900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.00  | C            | Foreign Exchange Future | 0.04600   | 0.06700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.00  | P            | Foreign Exchange Future | 0.71600   | 0.65200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.05  | C            | Foreign Exchange Future | 0.04100   | 0.06000                         | 28            |
| 24/05/2010 | £ / R On 14-June-10     | 12.05  | P            | Foreign Exchange Future | 0.76100   | 0.69500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.10  | C            | Foreign Exchange Future | 0.03600   | 0.05300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.10  | P            | Foreign Exchange Future | 0.80600   | 0.73800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.15  | C            | Foreign Exchange Future | 0.03200   | 0.04800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.15  | P            | Foreign Exchange Future | 0.85200   | 0.78300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.20  | C            | Foreign Exchange Future | 0.02800   | 0.04300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.20  | P            | Foreign Exchange Future | 0.89800   | 0.82800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.25  | C            | Foreign Exchange Future | 0.02500   | 0.03800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.25  | P            | Foreign Exchange Future | 0.94500   | 0.87300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.30  | C            | Foreign Exchange Future | 0.02200   | 0.03400                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.30  | P            | Foreign Exchange Future | 0.99200   | 0.91900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.35  | C            | Foreign Exchange Future | 0.02000   | 0.03100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.35  | P            | Foreign Exchange Future | 1.04000   | 0.96600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.40  | C            | Foreign Exchange Future | 0.01800   | 0.02700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.40  | P            | Foreign Exchange Future | 1.08800   | 1.01200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.45  | C            | Foreign Exchange Future | 0.01600   | 0.02500                         | 8,032         |
| 24/05/2010 | £ / R On 14-June-10     | 12.45  | P            | Foreign Exchange Future | 1.13600   | 1.06000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.50  | C            | Foreign Exchange Future | 0.01400   | 0.02200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.50  | P            | Foreign Exchange Future | 1.18400   | 1.10700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10     | 12.55  | C            | Foreign Exchange Future | 0.01200   | 0.02000                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | £ / R On 14-June-10      | 12.55  | P            | Foreign Exchange Future | 1.23200   | 1.15500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 12.60  | C            | Foreign Exchange Future | 0.01100   | 0.01800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 12.60  | P            | Foreign Exchange Future | 1.28100   | 1.20300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 12.65  | C            | Foreign Exchange Future | 0.01000   | 0.01600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 12.65  | P            | Foreign Exchange Future | 1.33000   | 1.25100                         | 0             |
| 24/05/2010 | £ / R On 13-September-10 | 12.70  | C            | Foreign Exchange Future | 0.17300   | 0.20000                         | 0             |
| 24/05/2010 | £ / R On 13-September-10 | 12.70  | P            | Foreign Exchange Future | 1.36800   | 1.30900                         | 0             |
| 24/05/2010 | £ / R On 13-September-10 | 12.75  | C            | Foreign Exchange Future | 0.16400   | 0.18900                         | 0             |
| 24/05/2010 | £ / R On 13-September-10 | 12.75  | P            | Foreign Exchange Future | 1.40900   | 1.34800                         | 0             |
| 24/05/2010 | £ / R On 13-September-10 | 12.80  | C            | Foreign Exchange Future | 0.17400   | 0.17900                         | 0             |
| 24/05/2010 | £ / R On 13-September-10 | 12.80  | P            | Foreign Exchange Future | 1.46900   | 1.38800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 12.85  | C            | Foreign Exchange Future | 0.00600   | 0.01000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 12.85  | P            | Foreign Exchange Future | 1.52600   | 1.44500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 12.90  | C            | Foreign Exchange Future | 0.00600   | 0.00900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 12.90  | P            | Foreign Exchange Future | 1.57600   | 1.49400                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 12.95  | C            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 12.95  | P            | Foreign Exchange Future | 1.62500   | 1.54300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.00  | C            | Foreign Exchange Future | 0.00500   | 0.00800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.00  | P            | Foreign Exchange Future | 1.67500   | 1.59300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.05  | C            | Foreign Exchange Future | 0.00400   | 0.00700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.05  | P            | Foreign Exchange Future | 1.72400   | 1.64200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.10  | C            | Foreign Exchange Future | 0.00400   | 0.00600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.10  | P            | Foreign Exchange Future | 1.77400   | 1.69100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.15  | C            | Foreign Exchange Future | 0.00300   | 0.00600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.15  | P            | Foreign Exchange Future | 1.82300   | 1.74100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.20  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.20  | P            | Foreign Exchange Future | 1.87300   | 1.79000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.25  | C            | Foreign Exchange Future | 0.00300   | 0.00500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.25  | P            | Foreign Exchange Future | 1.92300   | 1.84000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.30  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.30  | P            | Foreign Exchange Future | 1.97200   | 1.88900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.35  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.35  | P            | Foreign Exchange Future | 2.02200   | 1.93900                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.40  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 11,194        |
| 24/05/2010 | £ / R On 14-June-10      | 13.40  | P            | Foreign Exchange Future | 2.07200   | 1.98800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.45  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.45  | P            | Foreign Exchange Future | 2.12200   | 2.03800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.50  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.50  | P            | Foreign Exchange Future | 2.17200   | 2.08800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 13.55  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |

| Date       | Contract Details    | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | £ / R On 14-June-10 | 13.55  | P            | Foreign Exchange Future | 2.22200   | 2.13800                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 13.60  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 13.60  | P            | Foreign Exchange Future | 2.27100   | 2.18700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 13.65  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 13.65  | P            | Foreign Exchange Future | 2.32100   | 2.23700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 13.70  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 13.70  | P            | Foreign Exchange Future | 2.37100   | 2.28700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 13.75  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 13.75  | P            | Foreign Exchange Future | 2.42100   | 2.33700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 13.80  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 13.80  | P            | Foreign Exchange Future | 2.47100   | 2.38700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 13.85  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 13.85  | P            | Foreign Exchange Future | 2.52100   | 2.43700                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 13.90  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 13.90  | P            | Foreign Exchange Future | 2.57100   | 2.48600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 13.95  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 13.95  | P            | Foreign Exchange Future | 2.62100   | 2.53600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.00  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.00  | P            | Foreign Exchange Future | 2.67100   | 2.58600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.05  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.05  | P            | Foreign Exchange Future | 2.72100   | 2.63600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.10  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.10  | P            | Foreign Exchange Future | 2.77100   | 2.68600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.15  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.15  | P            | Foreign Exchange Future | 2.82100   | 2.73600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.20  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.20  | P            | Foreign Exchange Future | 2.87100   | 2.78600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.25  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.25  | P            | Foreign Exchange Future | 2.92100   | 2.83600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.30  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.30  | P            | Foreign Exchange Future | 2.97100   | 2.88600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.35  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.35  | P            | Foreign Exchange Future | 3.02000   | 2.93600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.40  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 8,032         |
| 24/05/2010 | £ / R On 14-June-10 | 14.40  | P            | Foreign Exchange Future | 3.07000   | 2.98600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.50  | P            | Foreign Exchange Future | 3.17000   | 3.08600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.55  | P            | Foreign Exchange Future | 3.22000   | 3.13600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |

| Date       | Contract Details    | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | £ / R On 14-June-10 | 14.60  | P            | Foreign Exchange Future | 3.27000   | 3.18600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.65  | P            | Foreign Exchange Future | 3.32000   | 3.23600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.70  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.70  | P            | Foreign Exchange Future | 3.37000   | 3.28600                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.75  | P            | Foreign Exchange Future | 3.42000   | 3.33500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.80  | P            | Foreign Exchange Future | 3.47000   | 3.38500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.85  | P            | Foreign Exchange Future | 3.52000   | 3.43500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.90  | P            | Foreign Exchange Future | 3.57000   | 3.48500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 14.95  | P            | Foreign Exchange Future | 3.62000   | 3.53500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.00  | P            | Foreign Exchange Future | 3.67000   | 3.58500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.05  | P            | Foreign Exchange Future | 3.72000   | 3.63500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.10  | P            | Foreign Exchange Future | 3.77000   | 3.68500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.15  | P            | Foreign Exchange Future | 3.82000   | 3.73500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.20  | P            | Foreign Exchange Future | 3.87000   | 3.78500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.25  | P            | Foreign Exchange Future | 3.92000   | 3.83500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.30  | P            | Foreign Exchange Future | 3.97000   | 3.88500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.35  | P            | Foreign Exchange Future | 4.02000   | 3.93500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.40  | P            | Foreign Exchange Future | 4.07000   | 3.98500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.45  | P            | Foreign Exchange Future | 4.12000   | 4.03500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.50  | P            | Foreign Exchange Future | 4.17000   | 4.08500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.55  | P            | Foreign Exchange Future | 4.22000   | 4.13500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.60  | 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 |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | £ / R On 14-June-10 | 15.60  | P            | Foreign Exchange Future | 4.27000   | 4.18500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.65  | P            | Foreign Exchange Future | 4.32000   | 4.23500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.70  | P            | Foreign Exchange Future | 4.37000   | 4.28500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.75  | P            | Foreign Exchange Future | 4.42000   | 4.33500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.80  | P            | Foreign Exchange Future | 4.47000   | 4.38500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.85  | P            | Foreign Exchange Future | 4.52000   | 4.43500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.90  | P            | Foreign Exchange Future | 4.57000   | 4.48500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 15.95  | P            | Foreign Exchange Future | 4.62000   | 4.53500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.00  | P            | Foreign Exchange Future | 4.67000   | 4.58500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.05  | P            | Foreign Exchange Future | 4.72000   | 4.63500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.10  | P            | Foreign Exchange Future | 4.77000   | 4.68500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.15  | P            | Foreign Exchange Future | 4.82000   | 4.73500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.20  | P            | Foreign Exchange Future | 4.87000   | 4.78500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.25  | P            | Foreign Exchange Future | 4.92000   | 4.83500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.30  | P            | Foreign Exchange Future | 4.97000   | 4.88500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.35  | P            | Foreign Exchange Future | 5.02000   | 4.93500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.40  | P            | Foreign Exchange Future | 5.07000   | 4.98500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.45  | P            | Foreign Exchange Future | 5.12000   | 5.03500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.50  | P            | Foreign Exchange Future | 5.17000   | 5.08500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.55  | P            | Foreign Exchange Future | 5.22000   | 5.13500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.60  | 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 |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | £ / R On 14-June-10 | 16.60  | P            | Foreign Exchange Future | 5.27000   | 5.18500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.65  | P            | Foreign Exchange Future | 5.32000   | 5.23500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.70  | P            | Foreign Exchange Future | 5.37000   | 5.28500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.75  | P            | Foreign Exchange Future | 5.42000   | 5.33500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.80  | P            | Foreign Exchange Future | 5.47000   | 5.38500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.85  | P            | Foreign Exchange Future | 5.52000   | 5.43500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.90  | P            | Foreign Exchange Future | 5.57000   | 5.48500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 16.95  | P            | Foreign Exchange Future | 5.62000   | 5.53500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.00  | P            | Foreign Exchange Future | 5.67000   | 5.58500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.05  | P            | Foreign Exchange Future | 5.72000   | 5.63500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.10  | P            | Foreign Exchange Future | 5.77000   | 5.68500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.15  | P            | Foreign Exchange Future | 5.82000   | 5.73500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.20  | P            | Foreign Exchange Future | 5.87000   | 5.78500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.25  | P            | Foreign Exchange Future | 5.92000   | 5.83500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.30  | P            | Foreign Exchange Future | 5.97000   | 5.88500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.35  | P            | Foreign Exchange Future | 6.02000   | 5.93500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.40  | P            | Foreign Exchange Future | 6.07000   | 5.98500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.45  | P            | Foreign Exchange Future | 6.12000   | 6.03500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 11,194        |
| 24/05/2010 | £ / R On 14-June-10 | 17.50  | P            | Foreign Exchange Future | 6.17000   | 6.08500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.55  | P            | Foreign Exchange Future | 6.22000   | 6.13500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.60  | 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 |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | £ / R On 14-June-10 | 17.60  | P            | Foreign Exchange Future | 6.27000   | 6.18500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.65  | P            | Foreign Exchange Future | 6.32000   | 6.23500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.70  | P            | Foreign Exchange Future | 6.37000   | 6.28500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.75  | P            | Foreign Exchange Future | 6.42000   | 6.33500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.80  | P            | Foreign Exchange Future | 6.47000   | 6.38500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.85  | P            | Foreign Exchange Future | 6.52000   | 6.43500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.90  | P            | Foreign Exchange Future | 6.57000   | 6.48500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 17.95  | P            | Foreign Exchange Future | 6.62000   | 6.53500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.00  | P            | Foreign Exchange Future | 6.67000   | 6.58500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.05  | P            | Foreign Exchange Future | 6.72000   | 6.63500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.10  | P            | Foreign Exchange Future | 6.77000   | 6.68500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.15  | P            | Foreign Exchange Future | 6.82000   | 6.73500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.20  | P            | Foreign Exchange Future | 6.87000   | 6.78500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.25  | P            | Foreign Exchange Future | 6.92000   | 6.83500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.30  | P            | Foreign Exchange Future | 6.97000   | 6.88500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.35  | P            | Foreign Exchange Future | 7.02000   | 6.93500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.40  | P            | Foreign Exchange Future | 7.07000   | 6.98500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.45  | P            | Foreign Exchange Future | 7.12000   | 7.03500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.50  | P            | Foreign Exchange Future | 7.17000   | 7.08500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.55  | P            | Foreign Exchange Future | 7.22000   | 7.13500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.60  | 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 |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | £ / R On 14-June-10 | 18.60  | P            | Foreign Exchange Future | 7.27000   | 7.18500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.65  | P            | Foreign Exchange Future | 7.32000   | 7.23500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.70  | P            | Foreign Exchange Future | 7.37000   | 7.28500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.75  | P            | Foreign Exchange Future | 7.42000   | 7.33500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.80  | P            | Foreign Exchange Future | 7.47000   | 7.38500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.85  | P            | Foreign Exchange Future | 7.52000   | 7.43500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.90  | P            | Foreign Exchange Future | 7.57000   | 7.48500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 18.95  | P            | Foreign Exchange Future | 7.62000   | 7.53500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.00  | P            | Foreign Exchange Future | 7.67000   | 7.58500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.05  | P            | Foreign Exchange Future | 7.72000   | 7.63500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.10  | P            | Foreign Exchange Future | 7.77000   | 7.68500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.15  | P            | Foreign Exchange Future | 7.82000   | 7.73500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.20  | P            | Foreign Exchange Future | 7.87000   | 7.78500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.25  | P            | Foreign Exchange Future | 7.92000   | 7.83500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.30  | P            | Foreign Exchange Future | 7.97000   | 7.88500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.35  | P            | Foreign Exchange Future | 8.02000   | 7.93500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.40  | P            | Foreign Exchange Future | 8.07000   | 7.98500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.45  | P            | Foreign Exchange Future | 8.12000   | 8.03500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.50  | P            | Foreign Exchange Future | 8.17000   | 8.08500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.55  | P            | Foreign Exchange Future | 8.22000   | 8.13500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.60  | 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 |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | £ / R On 14-June-10 | 19.60  | P            | Foreign Exchange Future | 8.27000   | 8.18500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.65  | P            | Foreign Exchange Future | 8.32000   | 8.23500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.70  | P            | Foreign Exchange Future | 8.37000   | 8.28500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.75  | P            | Foreign Exchange Future | 8.42000   | 8.33500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.80  | P            | Foreign Exchange Future | 8.47000   | 8.38500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.85  | P            | Foreign Exchange Future | 8.52000   | 8.43500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.90  | P            | Foreign Exchange Future | 8.57000   | 8.48500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 19.95  | P            | Foreign Exchange Future | 8.62000   | 8.53500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.00  | P            | Foreign Exchange Future | 8.67000   | 8.58500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.05  | P            | Foreign Exchange Future | 8.72000   | 8.63500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.10  | P            | Foreign Exchange Future | 8.77000   | 8.68500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.15  | P            | Foreign Exchange Future | 8.82000   | 8.73500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.20  | P            | Foreign Exchange Future | 8.87000   | 8.78500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.25  | P            | Foreign Exchange Future | 8.92000   | 8.83500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.30  | P            | Foreign Exchange Future | 8.97000   | 8.88500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.35  | P            | Foreign Exchange Future | 9.02000   | 8.93500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.40  | P            | Foreign Exchange Future | 9.07000   | 8.98500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.55  | P            | Foreign Exchange Future | 9.22000   | 9.13500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.60  | P            | Foreign Exchange Future | 9.27000   | 9.18500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.65  | P            | Foreign Exchange Future | 9.32000   | 9.23500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.70  | 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 |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | £ / R On 14-June-10 | 20.70  | P            | Foreign Exchange Future | 9.37000   | 9.28500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.75  | P            | Foreign Exchange Future | 9.42000   | 9.33500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.80  | P            | Foreign Exchange Future | 9.47000   | 9.38500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.85  | P            | Foreign Exchange Future | 9.52000   | 9.43500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.90  | P            | Foreign Exchange Future | 9.57000   | 9.48500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 20.95  | P            | Foreign Exchange Future | 9.62000   | 9.53500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.00  | P            | Foreign Exchange Future | 9.67000   | 9.58500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.05  | P            | Foreign Exchange Future | 9.72000   | 9.63500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.10  | P            | Foreign Exchange Future | 9.77000   | 9.68500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.15  | P            | Foreign Exchange Future | 9.82000   | 9.73500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.20  | P            | Foreign Exchange Future | 9.87000   | 9.78500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.25  | P            | Foreign Exchange Future | 9.92000   | 9.83500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.30  | P            | Foreign Exchange Future | 9.97000   | 9.88500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.35  | P            | Foreign Exchange Future | 10.02000  | 9.93500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.40  | P            | Foreign Exchange Future | 10.07000  | 9.98500                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.45  | P            | Foreign Exchange Future | 10.12000  | 10.03500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.50  | P            | Foreign Exchange Future | 10.17000  | 10.08500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.55  | P            | Foreign Exchange Future | 10.22000  | 10.13500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.60  | P            | Foreign Exchange Future | 10.27000  | 10.18500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.65  | P            | Foreign Exchange Future | 10.32000  | 10.23500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10 | 21.70  | 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 |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | £ / R On 14-June-10      | 21.70  | P            | Foreign Exchange Future | 10.37000  | 10.28500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 21.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 21.75  | P            | Foreign Exchange Future | 10.42000  | 10.33500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 21.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 21.80  | P            | Foreign Exchange Future | 10.47000  | 10.38500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 21.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 21.85  | P            | Foreign Exchange Future | 10.52000  | 10.43500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 21.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 21.90  | P            | Foreign Exchange Future | 10.57000  | 10.48500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 21.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 21.95  | P            | Foreign Exchange Future | 10.62000  | 10.53500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 22.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 22.00  | P            | Foreign Exchange Future | 10.67000  | 10.58500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 22.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 22.05  | P            | Foreign Exchange Future | 10.72000  | 10.63500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 22.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 22.10  | P            | Foreign Exchange Future | 10.77000  | 10.68500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 22.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 22.15  | P            | Foreign Exchange Future | 10.82000  | 10.73500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 22.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 22.20  | P            | Foreign Exchange Future | 10.87000  | 10.78500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 22.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 22.25  | P            | Foreign Exchange Future | 10.92000  | 10.83500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 22.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 22.30  | P            | Foreign Exchange Future | 10.97000  | 10.88500                        | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 22.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | £ / R On 14-June-10      | 22.35  | P            | Foreign Exchange Future | 11.02000  | 10.93500                        | 0             |
| 24/05/2010 | ¥ / R On 13-September-10 |        |              | Foreign Exchange Future | 0.08850   | 0.08930                         | 0             |
| 24/05/2010 | ¥ / R On 14-June-10      | 0.07   | C            | Foreign Exchange Future | 0.01702   | 0.01792                         | 0             |
| 24/05/2010 | ¥ / R On 14-June-10      | 0.07   | P            | Foreign Exchange Future | 0.00002   | 0.00002                         | 0             |
| 24/05/2010 | ¥ / R On 14-June-10      | 0.08   | C            | Foreign Exchange Future | 0.00716   | 0.00804                         | 0             |
| 24/05/2010 | ¥ / R On 14-June-10      | 0.08   | P            | Foreign Exchange Future | 0.00016   | 0.00014                         | 0             |
| 24/05/2010 | ¥ / R On 13-September-10 | 0.08   | C            | Foreign Exchange Future | 0.00788   | 0.00851                         | 0             |
| 24/05/2010 | ¥ / R On 13-September-10 | 0.08   | P            | Foreign Exchange Future | 0.00228   | 0.00211                         | 0             |
| 24/05/2010 | ¥ / R On 14-June-10      | 0.09   | C            | Foreign Exchange Future | 0.00132   | 0.00172                         | 0             |
| 24/05/2010 | ¥ / R On 14-June-10      | 0.09   | P            | Foreign Exchange Future | 0.00432   | 0.00382                         | 0             |
| 24/05/2010 | € / R On 13-December-10  |        |              | Foreign Exchange Future | 10.04790  | 10.24200                        | 2,172         |
| 24/05/2010 | € / R On 14-June-10      | 7.30   | C            | Foreign Exchange Future | 2.43600   | 2.62400                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 7.30   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 7.35   | C            | Foreign Exchange Future | 2.38600   | 2.57400                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | € / R On 14-June-10     | 7.35   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 7.40   | C            | Foreign Exchange Future | 2.33600   | 2.52400                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 7.40   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 7.45   | C            | Foreign Exchange Future | 2.28600   | 2.47400                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 7.45   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 7.50   | C            | Foreign Exchange Future | 2.23600   | 2.42400                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 7.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 7.55   | C            | Foreign Exchange Future | 2.18600   | 2.37400                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 7.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 7.60   | C            | Foreign Exchange Future | 2.13600   | 2.32400                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 7.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 7.70   | C            | Foreign Exchange Future | 2.03600   | 2.22400                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 7.70   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 7.75   | C            | Foreign Exchange Future | 1.98600   | 2.17400                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 7.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 7.80   | C            | Foreign Exchange Future | 1.93600   | 2.12400                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 7.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 7.85   | C            | Foreign Exchange Future | 2.21100   | 2.40500                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 7.85   | P            | Foreign Exchange Future | 0.01300   | 0.01300                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 7.90   | C            | Foreign Exchange Future | 2.16200   | 2.35500                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 7.90   | P            | Foreign Exchange Future | 0.01400   | 0.01300                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 7.95   | C            | Foreign Exchange Future | 2.11300   | 2.30600                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 7.95   | P            | Foreign Exchange Future | 0.01500   | 0.01400                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.00   | C            | Foreign Exchange Future | 2.06400   | 2.25700                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.00   | P            | Foreign Exchange Future | 0.01600   | 0.01500                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.10   | C            | Foreign Exchange Future | 1.96600   | 2.15800                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.10   | P            | Foreign Exchange Future | 0.01800   | 0.01600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.15   | C            | Foreign Exchange Future | 1.58700   | 1.77500                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.15   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.20   | C            | Foreign Exchange Future | 1.87000   | 2.06000                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.20   | P            | Foreign Exchange Future | 0.02200   | 0.01800                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.25   | C            | Foreign Exchange Future | 1.82300   | 2.01100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.25   | P            | Foreign Exchange Future | 0.02500   | 0.01900                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.30   | C            | Foreign Exchange Future | 1.43700   | 1.62500                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.30   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.35   | C            | Foreign Exchange Future | 1.38700   | 1.57500                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.35   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.40   | C            | Foreign Exchange Future | 1.68100   | 1.86800                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.40   | P            | Foreign Exchange Future | 0.03300   | 0.02600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.45   | C            | Foreign Exchange Future | 1.28700   | 1.47500                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | € / R On 14-June-10     | 8.45   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.50   | C            | Foreign Exchange Future | 1.23700   | 1.42600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.50   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.55   | C            | Foreign Exchange Future | 1.54100   | 1.72700                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.55   | P            | Foreign Exchange Future | 0.04300   | 0.03500                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.60   | C            | Foreign Exchange Future | 1.13800   | 1.32600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.60   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.70   | C            | Foreign Exchange Future | 1.03900   | 1.22700                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.70   | P            | Foreign Exchange Future | 0.00300   | 0.00300                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.75   | C            | Foreign Exchange Future | 0.99000   | 1.17700                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.75   | P            | Foreign Exchange Future | 0.00400   | 0.00300                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.80   | C            | Foreign Exchange Future | 0.94100   | 1.12700                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 8.80   | P            | Foreign Exchange Future | 0.00500   | 0.00300                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.85   | C            | Foreign Exchange Future | 1.27200   | 1.45400                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.85   | P            | Foreign Exchange Future | 0.07400   | 0.06200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.90   | C            | Foreign Exchange Future | 1.22800   | 1.40900                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.90   | P            | Foreign Exchange Future | 0.08000   | 0.06700                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.95   | C            | Foreign Exchange Future | 1.18500   | 1.36500                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 8.95   | P            | Foreign Exchange Future | 0.08700   | 0.07300                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 9.00   | C            | Foreign Exchange Future | 1.14200   | 1.32200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 9.00   | P            | Foreign Exchange Future | 0.09400   | 0.08000                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 9.10   | C            | Foreign Exchange Future | 1.06200   | 1.23700                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 9.10   | P            | Foreign Exchange Future | 0.11400   | 0.09500                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 9.15   | C            | Foreign Exchange Future | 0.60800   | 0.78800                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 9.15   | P            | Foreign Exchange Future | 0.02200   | 0.01400                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 9.20   | C            | Foreign Exchange Future | 0.98800   | 1.15400                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 9.20   | P            | Foreign Exchange Future | 0.14000   | 0.11200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 9.25   | C            | Foreign Exchange Future | 0.95200   | 1.11300                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 9.25   | P            | Foreign Exchange Future | 0.15400   | 0.12100                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 9.30   | C            | Foreign Exchange Future | 0.47500   | 0.64900                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 9.30   | P            | Foreign Exchange Future | 0.03900   | 0.02500                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 9.35   | C            | Foreign Exchange Future | 0.43300   | 0.60500                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 9.35   | P            | Foreign Exchange Future | 0.04700   | 0.03100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 9.40   | C            | Foreign Exchange Future | 0.85100   | 1.00300                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 9.40   | P            | Foreign Exchange Future | 0.20300   | 0.16100                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 9.45   | C            | Foreign Exchange Future | 0.35400   | 0.51900                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 9.45   | P            | Foreign Exchange Future | 0.06800   | 0.04500                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 9.50   | C            | Foreign Exchange Future | 0.31700   | 0.47800                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 9.50   | P            | Foreign Exchange Future | 0.08100   | 0.05400                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 9.55   | C            | Foreign Exchange Future | 0.75800   | 0.90100                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | € / R On 13-December-10  | 9.55   | P            | Foreign Exchange Future | 0.26000   | 0.20900                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 9.60   | C            | Foreign Exchange Future | 0.24800   | 0.39900                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 9.60   | P            | Foreign Exchange Future | 0.11200   | 0.07500                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 9.70   | C            | Foreign Exchange Future | 0.18800   | 0.32700                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 9.70   | P            | Foreign Exchange Future | 0.15200   | 0.10300                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 9.75   | C            | Foreign Exchange Future | 0.16100   | 0.29400                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 9.75   | P            | Foreign Exchange Future | 0.17500   | 0.12000                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 9.80   | C            | Foreign Exchange Future | 0.14000   | 0.26200                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 9.80   | P            | Foreign Exchange Future | 0.20400   | 0.13800                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 9.85   | C            | Foreign Exchange Future | 0.59600   | 0.72100                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 9.85   | P            | Foreign Exchange Future | 0.39800   | 0.32900                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 9.90   | C            | Foreign Exchange Future | 0.57200   | 0.69400                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 9.90   | P            | Foreign Exchange Future | 0.42400   | 0.35200                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 9.95   | C            | Foreign Exchange Future | 0.54900   | 0.66800                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 9.95   | P            | Foreign Exchange Future | 0.45100   | 0.37600                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.00  | C            | Foreign Exchange Future | 0.52700   | 0.64300                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.00  | P            | Foreign Exchange Future | 0.47900   | 0.40100                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.10  | C            | Foreign Exchange Future | 0.48700   | 0.59400                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.10  | P            | Foreign Exchange Future | 0.53900   | 0.45200                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 10.15  | C            | Foreign Exchange Future | 0.05100   | 0.11300                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 10.15  | P            | Foreign Exchange Future | 0.46500   | 0.33900                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.20  | C            | Foreign Exchange Future | 0.45100   | 0.55000                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.20  | P            | Foreign Exchange Future | 0.60300   | 0.50800                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.25  | C            | Foreign Exchange Future | 0.43400   | 0.52800                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.25  | P            | Foreign Exchange Future | 0.63600   | 0.53600                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.30  | C            | Foreign Exchange Future | 0.41800   | 0.51000                         | 60            |
| 24/05/2010 | € / R On 13-December-10  | 10.30  | P            | Foreign Exchange Future | 0.67000   | 0.56800                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 10.35  | C            | Foreign Exchange Future | 0.02800   | 0.06800                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 10.35  | P            | Foreign Exchange Future | 0.64200   | 0.49400                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.40  | C            | Foreign Exchange Future | 0.38900   | 0.47400                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.40  | P            | Foreign Exchange Future | 0.74100   | 0.63200                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 10.45  | C            | Foreign Exchange Future | 0.02100   | 0.05300                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 10.45  | P            | Foreign Exchange Future | 0.73500   | 0.57900                         | 0             |
| 24/05/2010 | € / R On 13-September-10 | 10.50  | C            | Foreign Exchange Future | 0.19300   | 0.26000                         | 2,530         |
| 24/05/2010 | € / R On 13-September-10 | 10.50  | P            | Foreign Exchange Future | 0.79900   | 0.67600                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.55  | C            | Foreign Exchange Future | 0.34800   | 0.42700                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.55  | P            | Foreign Exchange Future | 0.85000   | 0.73500                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 10.60  | C            | Foreign Exchange Future | 0.01300   | 0.03600                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 10.60  | P            | Foreign Exchange Future | 0.87700   | 0.71200                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 10.70  | C            | Foreign Exchange Future | 0.01000   | 0.02700                         | 0             |

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | € / R On 14-June-10      | 10.70  | P            | Foreign Exchange Future | 0.97400   | 0.80300                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 10.75  | C            | Foreign Exchange Future | 0.00900   | 0.02400                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 10.75  | P            | Foreign Exchange Future | 1.02300   | 0.85000                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 10.80  | C            | Foreign Exchange Future | 0.00700   | 0.02100                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 10.80  | P            | Foreign Exchange Future | 1.07100   | 0.89700                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.85  | C            | Foreign Exchange Future | 0.28200   | 0.34700                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.85  | P            | Foreign Exchange Future | 1.08400   | 0.95500                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.90  | C            | Foreign Exchange Future | 0.27200   | 0.33600                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.90  | P            | Foreign Exchange Future | 1.12400   | 0.99400                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.95  | C            | Foreign Exchange Future | 0.26300   | 0.32500                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 10.95  | P            | Foreign Exchange Future | 1.16500   | 1.03300                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 11.00  | C            | Foreign Exchange Future | 0.25500   | 0.31500                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 11.00  | P            | Foreign Exchange Future | 1.20700   | 1.07300                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 11.10  | C            | Foreign Exchange Future | 0.23800   | 0.29500                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 11.10  | P            | Foreign Exchange Future | 1.29000   | 1.15300                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 11.15  | C            | Foreign Exchange Future | 0.00300   | 0.00900                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 11.15  | P            | Foreign Exchange Future | 1.41700   | 1.23500                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 11.20  | C            | Foreign Exchange Future | 0.22300   | 0.27700                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 11.20  | P            | Foreign Exchange Future | 1.37500   | 1.23500                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 11.25  | C            | Foreign Exchange Future | 0.21600   | 0.26800                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 11.25  | P            | Foreign Exchange Future | 1.41800   | 1.27600                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 11.30  | C            | Foreign Exchange Future | 0.00200   | 0.00600                         | 25            |
| 24/05/2010 | € / R On 14-June-10      | 11.30  | P            | Foreign Exchange Future | 1.56600   | 1.38200                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 11.35  | C            | Foreign Exchange Future | 0.00200   | 0.00500                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 11.35  | P            | Foreign Exchange Future | 1.61600   | 1.43100                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 11.40  | C            | Foreign Exchange Future | 0.19700   | 0.24500                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 11.40  | P            | Foreign Exchange Future | 1.54900   | 1.40300                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 11.45  | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 11.45  | P            | Foreign Exchange Future | 1.71500   | 1.53000                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 11.50  | C            | Foreign Exchange Future | 0.00100   | 0.00400                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 11.50  | P            | Foreign Exchange Future | 1.76500   | 1.58000                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 11.55  | C            | Foreign Exchange Future | 0.18000   | 0.22400                         | 0             |
| 24/05/2010 | € / R On 13-December-10  | 11.55  | P            | Foreign Exchange Future | 1.68200   | 1.53200                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 11.60  | C            | Foreign Exchange Future | 0.00100   | 0.00300                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 11.60  | P            | Foreign Exchange Future | 1.86500   | 1.67900                         | 0             |
| 24/05/2010 | € / R On 13-September-10 | 11.66  | C            | Foreign Exchange Future | 0.06800   | 0.09500                         | 0             |
| 24/05/2010 | € / R On 13-September-10 | 11.66  | P            | Foreign Exchange Future | 1.83900   | 1.67500                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 11.70  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 11.70  | P            | Foreign Exchange Future | 1.96500   | 1.77800                         | 0             |
| 24/05/2010 | € / R On 14-June-10      | 11.75  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | € / R On 14-June-10     | 11.75  | P            | Foreign Exchange Future | 2.01500   | 1.82800                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 11.80  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 11.80  | P            | Foreign Exchange Future | 2.06500   | 1.87800                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 11.85  | C            | Foreign Exchange Future | 0.15200   | 0.19000                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 11.85  | P            | Foreign Exchange Future | 1.95400   | 1.79800                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 11.90  | C            | Foreign Exchange Future | 0.14800   | 0.18500                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 11.90  | P            | Foreign Exchange Future | 2.00000   | 1.84300                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 11.95  | C            | Foreign Exchange Future | 0.14400   | 0.18000                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 11.95  | P            | Foreign Exchange Future | 2.04600   | 1.88800                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.00  | C            | Foreign Exchange Future | 0.14000   | 0.17500                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.00  | P            | Foreign Exchange Future | 2.09200   | 1.93300                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.05  | C            | Foreign Exchange Future | 0.13700   | 0.17100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.05  | P            | Foreign Exchange Future | 2.13900   | 1.97900                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.10  | C            | Foreign Exchange Future | 0.13300   | 0.16600                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.10  | P            | Foreign Exchange Future | 2.18500   | 2.02400                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 12.15  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 12.15  | P            | Foreign Exchange Future | 2.41400   | 2.22700                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.20  | C            | Foreign Exchange Future | 0.12500   | 0.15800                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.20  | P            | Foreign Exchange Future | 2.27700   | 2.11600                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.25  | C            | Foreign Exchange Future | 0.12100   | 0.15400                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.25  | P            | Foreign Exchange Future | 2.32300   | 2.16200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.40  | C            | Foreign Exchange Future | 0.11100   | 0.14200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.40  | P            | Foreign Exchange Future | 2.46300   | 2.30000                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.55  | C            | Foreign Exchange Future | 0.10200   | 0.13100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.55  | P            | Foreign Exchange Future | 2.60400   | 2.43900                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.85  | C            | Foreign Exchange Future | 0.08600   | 0.11100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.85  | P            | Foreign Exchange Future | 2.88800   | 2.71900                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.95  | C            | Foreign Exchange Future | 0.08200   | 0.10600                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 12.95  | P            | Foreign Exchange Future | 2.98400   | 2.81400                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.30  | P            | Foreign Exchange Future | 3.56400   | 3.37600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.35  | P            | Foreign Exchange Future | 3.61400   | 3.42600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.40  | P            | Foreign Exchange Future | 3.66400   | 3.47600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.45  | P            | Foreign Exchange Future | 3.71400   | 3.52600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.50  | P            | Foreign Exchange Future | 3.76400   | 3.57600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | € / R On 14-June-10     | 13.55  | P            | Foreign Exchange Future | 3.81400   | 3.62600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.60  | P            | Foreign Exchange Future | 3.86400   | 3.67600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.70  | P            | Foreign Exchange Future | 3.96400   | 3.77600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.75  | P            | Foreign Exchange Future | 4.01400   | 3.82600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 13.80  | P            | Foreign Exchange Future | 4.06400   | 3.87600                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 13.85  | C            | Foreign Exchange Future | 0.05300   | 0.07000                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 13.85  | P            | Foreign Exchange Future | 3.85500   | 3.67800                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 13.90  | C            | Foreign Exchange Future | 0.05200   | 0.06900                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 13.90  | P            | Foreign Exchange Future | 3.90400   | 3.72700                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 13.95  | C            | Foreign Exchange Future | 0.05100   | 0.06700                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 13.95  | P            | Foreign Exchange Future | 3.95300   | 3.77500                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 14.00  | C            | Foreign Exchange Future | 0.05000   | 0.06600                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 14.00  | P            | Foreign Exchange Future | 4.00200   | 3.82400                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 14.10  | C            | Foreign Exchange Future | 0.04700   | 0.06300                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 14.10  | P            | Foreign Exchange Future | 4.09900   | 3.92100                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 14.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 14.15  | P            | Foreign Exchange Future | 4.41400   | 4.22600                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 14.20  | C            | Foreign Exchange Future | 0.04400   | 0.06100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 14.20  | P            | Foreign Exchange Future | 4.19600   | 4.01900                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 14.25  | C            | Foreign Exchange Future | 0.04300   | 0.06000                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 14.25  | P            | Foreign Exchange Future | 4.24500   | 4.06800                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 14.40  | C            | Foreign Exchange Future | 0.03900   | 0.05500                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 14.40  | P            | Foreign Exchange Future | 4.39100   | 4.21300                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 14.55  | C            | Foreign Exchange Future | 0.03600   | 0.05100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 14.55  | P            | Foreign Exchange Future | 4.53800   | 4.35900                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 14.85  | C            | Foreign Exchange Future | 0.03000   | 0.04400                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 14.85  | P            | Foreign Exchange Future | 4.83200   | 4.65200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 14.95  | C            | Foreign Exchange Future | 0.02800   | 0.04200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 14.95  | P            | Foreign Exchange Future | 4.93000   | 4.75000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.30  | P            | Foreign Exchange Future | 5.56400   | 5.37600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.35  | P            | Foreign Exchange Future | 5.61400   | 5.42600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.40  | P            | Foreign Exchange Future | 5.66400   | 5.47600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.45  | 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 |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | € / R On 14-June-10     | 15.45  | P            | Foreign Exchange Future | 5.71400   | 5.52600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.50  | P            | Foreign Exchange Future | 5.76400   | 5.57600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.55  | P            | Foreign Exchange Future | 5.81400   | 5.62600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.60  | P            | Foreign Exchange Future | 5.86400   | 5.67600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.70  | P            | Foreign Exchange Future | 5.96400   | 5.77600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.75  | P            | Foreign Exchange Future | 6.01400   | 5.82600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 15.80  | P            | Foreign Exchange Future | 6.06400   | 5.87600                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 15.85  | C            | Foreign Exchange Future | 0.01700   | 0.02800                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 15.85  | P            | Foreign Exchange Future | 5.81900   | 5.63600                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 15.90  | C            | Foreign Exchange Future | 0.01700   | 0.02700                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 15.90  | P            | Foreign Exchange Future | 5.86900   | 5.68500                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 15.95  | C            | Foreign Exchange Future | 0.01600   | 0.02700                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 15.95  | P            | Foreign Exchange Future | 5.91800   | 5.73500                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 16.00  | C            | Foreign Exchange Future | 0.01600   | 0.02600                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 16.00  | P            | Foreign Exchange Future | 5.96800   | 5.78400                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 16.10  | C            | Foreign Exchange Future | 0.01500   | 0.02500                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 16.10  | P            | Foreign Exchange Future | 6.06700   | 5.88300                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 16.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 16.15  | P            | Foreign Exchange Future | 6.41400   | 6.22600                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 16.20  | C            | Foreign Exchange Future | 0.01300   | 0.02400                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 16.20  | P            | Foreign Exchange Future | 6.16500   | 5.98200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 16.25  | C            | Foreign Exchange Future | 0.01300   | 0.02400                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 16.25  | P            | Foreign Exchange Future | 6.21500   | 6.03200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 16.40  | C            | Foreign Exchange Future | 0.01100   | 0.02100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 16.40  | P            | Foreign Exchange Future | 6.36300   | 6.17900                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 16.55  | C            | Foreign Exchange Future | 0.00900   | 0.01800                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 16.55  | P            | Foreign Exchange Future | 6.51100   | 6.32600                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 16.85  | C            | Foreign Exchange Future | 0.00700   | 0.01300                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 16.85  | P            | Foreign Exchange Future | 6.80900   | 6.62100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 16.95  | C            | Foreign Exchange Future | 0.00600   | 0.01200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 16.95  | P            | Foreign Exchange Future | 6.90800   | 6.72000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.30  | P            | Foreign Exchange Future | 7.56400   | 7.37600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.35  | 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 |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | € / R On 14-June-10     | 17.35  | P            | Foreign Exchange Future | 7.61400   | 7.42600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.40  | P            | Foreign Exchange Future | 7.66400   | 7.47600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.45  | P            | Foreign Exchange Future | 7.71400   | 7.52600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.50  | P            | Foreign Exchange Future | 7.76400   | 7.57600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.55  | P            | Foreign Exchange Future | 7.81400   | 7.62600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.60  | P            | Foreign Exchange Future | 7.86400   | 7.67600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.70  | P            | Foreign Exchange Future | 7.96400   | 7.77600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.75  | P            | Foreign Exchange Future | 8.01400   | 7.82600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 17.80  | P            | Foreign Exchange Future | 8.06400   | 7.87600                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 17.85  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 17.85  | P            | Foreign Exchange Future | 7.80400   | 7.61200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 17.90  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 17.90  | P            | Foreign Exchange Future | 7.85400   | 7.66200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 17.95  | C            | Foreign Exchange Future | 0.00200   | 0.00400                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 17.95  | P            | Foreign Exchange Future | 7.90400   | 7.71200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 18.00  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 18.00  | P            | Foreign Exchange Future | 7.95400   | 7.76100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 18.10  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 18.10  | P            | Foreign Exchange Future | 8.05400   | 7.86100                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 18.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 18.15  | P            | Foreign Exchange Future | 8.41400   | 8.22600                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 18.20  | C            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 18.20  | P            | Foreign Exchange Future | 8.15400   | 7.96100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 18.25  | C            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 18.25  | P            | Foreign Exchange Future | 8.20400   | 8.01000                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 18.40  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 18.40  | P            | Foreign Exchange Future | 8.35300   | 8.16000                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 18.55  | C            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 18.55  | P            | Foreign Exchange Future | 8.50300   | 8.31000                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 18.85  | C            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 18.85  | P            | Foreign Exchange Future | 8.80300   | 8.60900                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 18.95  | 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 |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | € / R On 13-December-10 | 18.95  | P            | Foreign Exchange Future | 8.90300   | 8.70900                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.30  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.30  | P            | Foreign Exchange Future | 9.56400   | 9.37600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.35  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.35  | P            | Foreign Exchange Future | 9.61400   | 9.42600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.40  | P            | Foreign Exchange Future | 9.66400   | 9.47600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.45  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.45  | P            | Foreign Exchange Future | 9.71400   | 9.52600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.50  | P            | Foreign Exchange Future | 9.76400   | 9.57600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.55  | P            | Foreign Exchange Future | 9.81400   | 9.62600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.60  | P            | Foreign Exchange Future | 9.86400   | 9.67600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.70  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.70  | P            | Foreign Exchange Future | 9.96400   | 9.77600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.75  | P            | Foreign Exchange Future | 10.01400  | 9.82600                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 19.80  | P            | Foreign Exchange Future | 10.06400  | 9.87600                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 19.85  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 19.85  | P            | Foreign Exchange Future | 9.80200   | 9.60900                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 19.90  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 19.90  | P            | Foreign Exchange Future | 9.85200   | 9.65900                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 19.95  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 19.95  | P            | Foreign Exchange Future | 9.90200   | 9.70900                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 20.00  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 20.00  | P            | Foreign Exchange Future | 9.95200   | 9.75900                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 20.10  | C            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 20.10  | P            | Foreign Exchange Future | 10.05200  | 9.85900                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 20.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 14-June-10     | 20.15  | P            | Foreign Exchange Future | 10.41400  | 10.22600                        | 0             |
| 24/05/2010 | € / R On 13-December-10 | 20.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 20.20  | P            | Foreign Exchange Future | 10.15200  | 9.95800                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 20.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 20.25  | P            | Foreign Exchange Future | 10.20200  | 10.00800                        | 0             |
| 24/05/2010 | € / R On 13-December-10 | 20.40  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 13-December-10 | 20.40  | P            | Foreign Exchange Future | 10.35200  | 10.15800                        | 0             |
| 24/05/2010 | € / R On 13-December-10 | 20.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | € / R On 13-December-10    | 20.55  | P            | Foreign Exchange Future | 10.50200  | 10.30800                        | 0             |
| 24/05/2010 | € / R On 13-December-10    | 20.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 13-December-10    | 20.85  | P            | Foreign Exchange Future | 10.80200  | 10.60800                        | 0             |
| 24/05/2010 | € / R On 13-December-10    | 20.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | € / R On 13-December-10    | 20.95  | P            | Foreign Exchange Future | 10.90200  | 10.70800                        | 0             |
| 24/05/2010 | AU\$ / R On 13-December-10 |        |              | Foreign Exchange Future | 6.57960   | 6.58530                         | 4,650         |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.50   | C            | Foreign Exchange Future | 4.02500   | 4.02500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.55   | C            | Foreign Exchange Future | 3.97500   | 3.97500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.60   | C            | Foreign Exchange Future | 3.92500   | 3.92500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.65   | C            | Foreign Exchange Future | 3.87500   | 3.87500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.75   | C            | Foreign Exchange Future | 3.77500   | 3.77500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.80   | C            | Foreign Exchange Future | 3.72500   | 3.72500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.85   | C            | Foreign Exchange Future | 3.67500   | 3.67500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.90   | C            | Foreign Exchange Future | 3.62500   | 3.62500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.95   | C            | Foreign Exchange Future | 3.57500   | 3.57500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 2.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 3.00   | C            | Foreign Exchange Future | 3.52500   | 3.52500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 3.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 3.05   | C            | Foreign Exchange Future | 3.47500   | 3.47500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 3.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 3.10   | C            | Foreign Exchange Future | 3.42500   | 3.42500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 3.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 3.15   | C            | Foreign Exchange Future | 3.37500   | 3.37500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 3.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 3.20   | C            | Foreign Exchange Future | 3.32500   | 3.32500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 3.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 3.25   | C            | Foreign Exchange Future | 3.27500   | 3.27500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 3.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 3.50   | C            | Foreign Exchange Future | 3.02500   | 3.02500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 3.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 3.55   | C            | Foreign Exchange Future | 2.97500   | 2.97500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 3.55   | 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 |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | AU\$ / R On 14-June-10 | 3.60   | C            | Foreign Exchange Future | 2.92500   | 2.92500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 3.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 3.65   | C            | Foreign Exchange Future | 2.87500   | 2.87500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 3.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 3.75   | C            | Foreign Exchange Future | 2.77500   | 2.77500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 3.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 3.80   | C            | Foreign Exchange Future | 2.72500   | 2.72500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 3.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 3.85   | C            | Foreign Exchange Future | 2.67500   | 2.67500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 3.85   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 3.90   | C            | Foreign Exchange Future | 2.62500   | 2.62500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 3.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 3.95   | C            | Foreign Exchange Future | 2.57500   | 2.57500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 3.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.00   | C            | Foreign Exchange Future | 2.52500   | 2.52500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.05   | C            | Foreign Exchange Future | 2.47500   | 2.47500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.10   | C            | Foreign Exchange Future | 2.42500   | 2.42500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.15   | C            | Foreign Exchange Future | 2.37500   | 2.37500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.20   | C            | Foreign Exchange Future | 2.32500   | 2.32500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.25   | C            | Foreign Exchange Future | 2.27500   | 2.27500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.50   | C            | Foreign Exchange Future | 2.02500   | 2.02500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.50   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.55   | C            | Foreign Exchange Future | 1.97500   | 1.97500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.55   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.60   | C            | Foreign Exchange Future | 1.92500   | 1.92500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.60   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.65   | C            | Foreign Exchange Future | 1.87500   | 1.87500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.65   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.75   | C            | Foreign Exchange Future | 1.77500   | 1.77500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.75   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.80   | C            | Foreign Exchange Future | 1.72500   | 1.72500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.80   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.85   | C            | Foreign Exchange Future | 1.67500   | 1.67500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.85   | 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 |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.90   | C            | Foreign Exchange Future | 1.62500   | 1.62500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.90   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.95   | C            | Foreign Exchange Future | 1.57500   | 1.57500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 4.95   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.00   | C            | Foreign Exchange Future | 1.52500   | 1.52500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.00   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.05   | C            | Foreign Exchange Future | 1.47500   | 1.47500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.05   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.10   | C            | Foreign Exchange Future | 1.42500   | 1.42500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.10   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.15   | C            | Foreign Exchange Future | 1.37500   | 1.37500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.15   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.20   | C            | Foreign Exchange Future | 1.32500   | 1.32500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.20   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.25   | C            | Foreign Exchange Future | 1.27500   | 1.27500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.25   | P            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.50   | C            | Foreign Exchange Future | 1.02500   | 1.02600                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.50   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.55   | C            | Foreign Exchange Future | 0.97500   | 0.97600                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.55   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.60   | C            | Foreign Exchange Future | 0.92500   | 0.92600                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.60   | P            | Foreign Exchange Future | 0.00000   | 0.00100                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.65   | C            | Foreign Exchange Future | 0.87600   | 0.87600                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.65   | P            | Foreign Exchange Future | 0.00100   | 0.00100                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.75   | C            | Foreign Exchange Future | 0.77600   | 0.77700                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.75   | P            | Foreign Exchange Future | 0.00100   | 0.00200                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.80   | C            | Foreign Exchange Future | 0.72700   | 0.72700                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.80   | P            | Foreign Exchange Future | 0.00200   | 0.00200                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.85   | C            | Foreign Exchange Future | 0.67700   | 0.67800                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.85   | P            | Foreign Exchange Future | 0.00200   | 0.00300                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.90   | C            | Foreign Exchange Future | 0.62800   | 0.62900                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.90   | P            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.95   | C            | Foreign Exchange Future | 0.57900   | 0.58000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 5.95   | P            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 6.00   | C            | Foreign Exchange Future | 0.53000   | 0.53100                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 6.00   | P            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 6.05   | C            | Foreign Exchange Future | 0.48200   | 0.48300                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 6.05   | P            | Foreign Exchange Future | 0.00700   | 0.00800                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 6.10   | C            | Foreign Exchange Future | 0.43400   | 0.43600                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 6.10   | P            | Foreign Exchange Future | 0.00900   | 0.01100                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.15   | C            | Foreign Exchange Future | 0.38700   | 0.39000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.15   | P            | Foreign Exchange Future | 0.01200   | 0.01500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.20   | C            | Foreign Exchange Future | 0.34100   | 0.34400                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.20   | P            | Foreign Exchange Future | 0.01600   | 0.01900                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.25   | C            | Foreign Exchange Future | 0.29600   | 0.30000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.25   | P            | Foreign Exchange Future | 0.02100   | 0.02500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.50   | C            | Foreign Exchange Future | 0.10500   | 0.11300                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.50   | P            | Foreign Exchange Future | 0.08000   | 0.08800                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.55   | C            | Foreign Exchange Future | 0.08300   | 0.09100                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.55   | P            | Foreign Exchange Future | 0.10800   | 0.11600                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.60   | C            | Foreign Exchange Future | 0.06600   | 0.07300                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.60   | P            | Foreign Exchange Future | 0.14100   | 0.14800                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.65   | C            | Foreign Exchange Future | 0.05200   | 0.05900                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.65   | P            | Foreign Exchange Future | 0.17700   | 0.18400                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.70   | C            | Foreign Exchange Future | 0.04100   | 0.04700                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.70   | P            | Foreign Exchange Future | 0.21600   | 0.22200                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.75   | C            | Foreign Exchange Future | 0.03200   | 0.03700                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.75   | P            | Foreign Exchange Future | 0.25700   | 0.26200                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.80   | C            | Foreign Exchange Future | 0.02500   | 0.03000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.80   | P            | Foreign Exchange Future | 0.30000   | 0.30500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.85   | C            | Foreign Exchange Future | 0.01900   | 0.02400                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 6.85   | P            | Foreign Exchange Future | 0.34400   | 0.34900                         | 0             |
| 24/05/2010 | AU\$ / R On 13-December-10 | 6.90   | C            | Foreign Exchange Future | 0.20700   | 0.21300                         | 0             |
| 24/05/2010 | AU\$ / R On 13-December-10 | 6.90   | P            | Foreign Exchange Future | 0.52700   | 0.52800                         | 0             |
| 24/05/2010 | AU\$ / R On 13-December-10 | 6.95   | C            | Foreign Exchange Future | 0.19400   | 0.20000                         | 200           |
| 24/05/2010 | AU\$ / R On 13-December-10 | 6.95   | P            | Foreign Exchange Future | 0.56400   | 0.56500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 7.00   | C            | Foreign Exchange Future | 0.01000   | 0.01200                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 7.00   | P            | Foreign Exchange Future | 0.48500   | 0.48700                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 7.05   | C            | Foreign Exchange Future | 0.00800   | 0.01000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 7.05   | P            | Foreign Exchange Future | 0.53300   | 0.53500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 7.10   | C            | Foreign Exchange Future | 0.00600   | 0.00800                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 7.10   | P            | Foreign Exchange Future | 0.58100   | 0.58300                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 7.15   | C            | Foreign Exchange Future | 0.00500   | 0.00600                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 7.15   | P            | Foreign Exchange Future | 0.63000   | 0.63100                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 7.20   | C            | Foreign Exchange Future | 0.00400   | 0.00500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 7.20   | P            | Foreign Exchange Future | 0.67900   | 0.68000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 7.25   | C            | Foreign Exchange Future | 0.00300   | 0.00400                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 7.25   | P            | Foreign Exchange Future | 0.72800   | 0.72900                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 8.50   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10     | 8.50   | P            | Foreign Exchange Future | 1.97500   | 1.97500                         | 0             |



| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | AU\$ / R On 14-June-10 | 8.55   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 8.55   | P            | Foreign Exchange Future | 2.02500   | 2.02500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 8.60   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 8.60   | P            | Foreign Exchange Future | 2.07500   | 2.07500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 8.65   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 8.65   | P            | Foreign Exchange Future | 2.12500   | 2.12500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 8.75   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 8.75   | P            | Foreign Exchange Future | 2.22500   | 2.22500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 8.80   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 8.80   | P            | Foreign Exchange Future | 2.27500   | 2.27500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 8.85   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 8.85   | P            | Foreign Exchange Future | 2.32500   | 2.32500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 8.90   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 8.90   | P            | Foreign Exchange Future | 2.37500   | 2.37500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 8.95   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 8.95   | P            | Foreign Exchange Future | 2.42500   | 2.42500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 9.00   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 9.00   | P            | Foreign Exchange Future | 2.47500   | 2.47500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 9.05   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 9.05   | P            | Foreign Exchange Future | 2.52500   | 2.52500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 9.10   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 9.10   | P            | Foreign Exchange Future | 2.57500   | 2.57500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 9.15   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 9.15   | P            | Foreign Exchange Future | 2.62500   | 2.62500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 9.20   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 9.20   | P            | Foreign Exchange Future | 2.67500   | 2.67500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 9.25   | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 9.25   | P            | Foreign Exchange Future | 2.72500   | 2.72500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.50  | P            | Foreign Exchange Future | 3.97500   | 3.97500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.55  | P            | Foreign Exchange Future | 4.02500   | 4.02500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.60  | P            | Foreign Exchange Future | 4.07500   | 4.07500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.65  | P            | Foreign Exchange Future | 4.12500   | 4.12500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.75  | P            | Foreign Exchange Future | 4.22500   | 4.22500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.80  | P            | Foreign Exchange Future | 4.27500   | 4.27500                         | 0             |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.85  | P            | Foreign Exchange Future | 4.32500   | 4.32500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.90  | P            | Foreign Exchange Future | 4.37500   | 4.37500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 10.95  | P            | Foreign Exchange Future | 4.42500   | 4.42500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 11.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 11.00  | P            | Foreign Exchange Future | 4.47500   | 4.47500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 11.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 11.05  | P            | Foreign Exchange Future | 4.52500   | 4.52500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 11.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 11.10  | P            | Foreign Exchange Future | 4.57500   | 4.57500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 11.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 11.15  | P            | Foreign Exchange Future | 4.62500   | 4.62500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 11.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 11.20  | P            | Foreign Exchange Future | 4.67500   | 4.67500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 11.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 11.25  | P            | Foreign Exchange Future | 4.72500   | 4.72500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.50  | P            | Foreign Exchange Future | 5.97500   | 5.97500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.55  | P            | Foreign Exchange Future | 6.02500   | 6.02500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.60  | P            | Foreign Exchange Future | 6.07500   | 6.07500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.65  | P            | Foreign Exchange Future | 6.12500   | 6.12500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.75  | P            | Foreign Exchange Future | 6.22500   | 6.22500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.80  | P            | Foreign Exchange Future | 6.27500   | 6.27500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.85  | P            | Foreign Exchange Future | 6.32500   | 6.32500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.90  | P            | Foreign Exchange Future | 6.37500   | 6.37500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 12.95  | P            | Foreign Exchange Future | 6.42500   | 6.42500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 13.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 13.00  | P            | Foreign Exchange Future | 6.47500   | 6.47500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 13.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10 | 13.05  | P            | Foreign Exchange Future | 6.52500   | 6.52500                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 24/05/2010 | AU\$ / R On 14-June-10    | 13.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 13.10  | P            | Foreign Exchange Future | 6.57500   | 6.57500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 13.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 13.15  | P            | Foreign Exchange Future | 6.62500   | 6.62500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 13.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 13.20  | P            | Foreign Exchange Future | 6.67500   | 6.67500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 13.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 13.25  | P            | Foreign Exchange Future | 6.72500   | 6.72500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.50  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.50  | P            | Foreign Exchange Future | 7.97500   | 7.97500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.55  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.55  | P            | Foreign Exchange Future | 8.02500   | 8.02500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.60  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.60  | P            | Foreign Exchange Future | 8.07500   | 8.07500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.65  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.65  | P            | Foreign Exchange Future | 8.12500   | 8.12500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.75  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.75  | P            | Foreign Exchange Future | 8.22500   | 8.22500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.80  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.80  | P            | Foreign Exchange Future | 8.27500   | 8.27500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.85  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.85  | P            | Foreign Exchange Future | 8.32500   | 8.32500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.90  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.90  | P            | Foreign Exchange Future | 8.37500   | 8.37500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.95  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 14.95  | P            | Foreign Exchange Future | 8.42500   | 8.42500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 15.00  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 15.00  | P            | Foreign Exchange Future | 8.47500   | 8.47500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 15.05  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 15.05  | P            | Foreign Exchange Future | 8.52500   | 8.52500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 15.10  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 15.10  | P            | Foreign Exchange Future | 8.57500   | 8.57500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 15.15  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 15.15  | P            | Foreign Exchange Future | 8.62500   | 8.62500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 15.20  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 15.20  | P            | Foreign Exchange Future | 8.67500   | 8.67500                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 15.25  | C            | Foreign Exchange Future | 0.00000   | 0.00000                         | 0             |
| 24/05/2010 | AU\$ / R On 14-June-10    | 15.25  | P            | Foreign Exchange Future | 8.72500   | 8.72500                         | 0             |
| 24/05/2010 | CAD/ R On 13-September-10 |        |              | Foreign Exchange Future | 7.53460   | 7.55610                         | 0             |
| 24/05/2010 | CAD/ R On 14-June-10      | 7.25   | C            | Foreign Exchange Future | 0.19400   | 0.22400                         | 0             |

| Date                         | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Open Interest     |
|------------------------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 24/05/2010                   | CAD/ R On 14-June-10      | 7.25   | P            | Foreign Exchange Future | 0.02000   | 0.02900                         | 0                 |
| 24/05/2010                   | CAD/ R On 14-June-10      | 7.30   | C            | Foreign Exchange Future | 0.15300   | 0.18300                         | 0                 |
| 24/05/2010                   | CAD/ R On 14-June-10      | 7.30   | P            | Foreign Exchange Future | 0.02900   | 0.03800                         | 0                 |
| 24/05/2010                   | CAD/ R On 14-June-10      | 7.35   | C            | Foreign Exchange Future | 0.11400   | 0.14500                         | 0                 |
| 24/05/2010                   | CAD/ R On 14-June-10      | 7.35   | P            | Foreign Exchange Future | 0.04000   | 0.05000                         | 0                 |
| 24/05/2010                   | CAD/ R On 13-September-10 | 7.50   | C            | Foreign Exchange Future | 0.21900   | 0.25400                         | 0                 |
| 24/05/2010                   | CAD/ R On 13-September-10 | 7.50   | P            | Foreign Exchange Future | 0.18400   | 0.19800                         | 0                 |
| <b>Futures Open Interest</b> |                           |        |              |                         |           |                                 | <b>389,418.00</b> |
| <b>Options Open Interest</b> |                           |        |              |                         |           |                                 | <b>327,797.00</b> |
| <b>Total</b>                 |                           |        |              |                         |           |                                 | <b>717,215.00</b> |