



Currency Futures & Options Weekly Statistics

From: 29/03/2010 To: 30/03/2010

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | \$ / R On 14-March-11 | | | Foreign Exchange Future | 7.85900 | 7.90380 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 3.05 | C | Foreign Exchange Future | 4.69100 | 4.73800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 3.50 | C | Foreign Exchange Future | 4.00300 | 4.04900 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 3.50 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 3.60 | C | Foreign Exchange Future | 3.90300 | 3.94900 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 3.60 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 3.65 | C | Foreign Exchange Future | 3.85300 | 3.89900 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 3.65 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 3.70 | C | Foreign Exchange Future | 3.92400 | 3.96900 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 3.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 3.75 | C | Foreign Exchange Future | 3.87400 | 3.91900 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 3.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 3.80 | C | Foreign Exchange Future | 3.82400 | 3.86900 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 3.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 3.85 | C | Foreign Exchange Future | 3.89200 | 3.93800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 3.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 3.90 | C | Foreign Exchange Future | 3.84200 | 3.88800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 3.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 3.95 | C | Foreign Exchange Future | 3.79200 | 3.83800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 3.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.00 | C | Foreign Exchange Future | 3.74200 | 3.78800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.05 | C | Foreign Exchange Future | 3.69200 | 3.73800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.10 | C | Foreign Exchange Future | 3.64200 | 3.68800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | \$ / R On 13-December-10 | 4.15 | C | Foreign Exchange Future | 3.59200 | 3.63800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.20 | C | Foreign Exchange Future | 3.54200 | 3.58800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.25 | C | Foreign Exchange Future | 3.49200 | 3.53800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.30 | C | Foreign Exchange Future | 3.44200 | 3.48800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.35 | C | Foreign Exchange Future | 3.39200 | 3.43900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.35 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.40 | C | Foreign Exchange Future | 3.34200 | 3.38900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.40 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.45 | C | Foreign Exchange Future | 3.29200 | 3.33900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.45 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.50 | C | Foreign Exchange Future | 3.24300 | 3.28900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.50 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 4.55 | C | Foreign Exchange Future | 2.95300 | 2.99900 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 4.55 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 4.60 | C | Foreign Exchange Future | 2.90300 | 2.94900 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 4.60 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 4.65 | C | Foreign Exchange Future | 2.85300 | 2.89900 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 4.65 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 4.70 | C | Foreign Exchange Future | 2.92400 | 2.97000 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 4.70 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 4.75 | C | Foreign Exchange Future | 2.87400 | 2.92000 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 4.75 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 4.80 | C | Foreign Exchange Future | 2.82400 | 2.87000 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 4.80 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.85 | C | Foreign Exchange Future | 2.89300 | 2.94000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.85 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.90 | C | Foreign Exchange Future | 2.84400 | 2.89000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.90 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.95 | C | Foreign Exchange Future | 2.79400 | 2.84000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 4.95 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.00 | C | Foreign Exchange Future | 2.74400 | 2.79000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.00 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.05 | C | Foreign Exchange Future | 2.69400 | 2.74000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.05 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.10 | C | Foreign Exchange Future | 2.64500 | 2.69100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.10 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | \$ / R On 13-December-10 | 5.15 | C | Foreign Exchange Future | 2.59500 | 2.64100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.15 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.20 | C | Foreign Exchange Future | 2.54500 | 2.59100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.20 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.25 | C | Foreign Exchange Future | 2.49500 | 2.54200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.25 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.30 | C | Foreign Exchange Future | 2.44600 | 2.49200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.30 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.35 | C | Foreign Exchange Future | 2.39600 | 2.44200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.35 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.40 | C | Foreign Exchange Future | 2.34600 | 2.39300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.40 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.45 | C | Foreign Exchange Future | 2.29700 | 2.34300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.45 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.50 | C | Foreign Exchange Future | 2.24700 | 2.29300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.50 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 5.55 | C | Foreign Exchange Future | 1.95300 | 1.99900 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 5.55 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 5.60 | C | Foreign Exchange Future | 1.90300 | 1.94900 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 5.60 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 5.65 | C | Foreign Exchange Future | 1.85300 | 1.89900 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 5.65 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 5.70 | C | Foreign Exchange Future | 1.92700 | 1.97300 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 5.70 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 5.75 | C | Foreign Exchange Future | 1.87800 | 1.92300 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 5.75 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 5.80 | C | Foreign Exchange Future | 1.82800 | 1.87400 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 5.80 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.85 | C | Foreign Exchange Future | 1.90200 | 1.94800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.85 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.90 | C | Foreign Exchange Future | 1.85300 | 1.89900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.90 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.95 | C | Foreign Exchange Future | 1.80500 | 1.85000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 5.95 | P | Foreign Exchange Future | 0.01400 | 0.01300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.00 | C | Foreign Exchange Future | 1.75600 | 1.80200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.00 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.05 | C | Foreign Exchange Future | 1.70800 | 1.75300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.05 | P | Foreign Exchange Future | 0.01700 | 0.01600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.10 | C | Foreign Exchange Future | 1.65900 | 1.70500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.10 | P | Foreign Exchange Future | 0.01800 | 0.01800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | \$ / R On 13-December-10 | 6.15 | C | Foreign Exchange Future | 1.61100 | 1.65700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.15 | P | Foreign Exchange Future | 0.02000 | 0.02000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.20 | C | Foreign Exchange Future | 1.56400 | 1.60900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.20 | P | Foreign Exchange Future | 0.02300 | 0.02200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.25 | C | Foreign Exchange Future | 1.51600 | 1.56100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.25 | P | Foreign Exchange Future | 0.02500 | 0.02400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.30 | C | Foreign Exchange Future | 1.46800 | 1.51400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.30 | P | Foreign Exchange Future | 0.02700 | 0.02700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.35 | C | Foreign Exchange Future | 1.42100 | 1.46600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.35 | P | Foreign Exchange Future | 0.03000 | 0.02900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.40 | C | Foreign Exchange Future | 1.37400 | 1.41900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.40 | P | Foreign Exchange Future | 0.03300 | 0.03200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.45 | C | Foreign Exchange Future | 1.32800 | 1.37300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.45 | P | Foreign Exchange Future | 0.03700 | 0.03600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.50 | C | Foreign Exchange Future | 1.28100 | 1.32600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.50 | P | Foreign Exchange Future | 0.04000 | 0.03900 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 6.55 | C | Foreign Exchange Future | 0.95800 | 1.00300 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 6.55 | P | Foreign Exchange Future | 0.00600 | 0.00400 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 6.60 | C | Foreign Exchange Future | 0.90900 | 0.95500 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 6.60 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 6.65 | C | Foreign Exchange Future | 0.86100 | 0.90600 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 6.65 | P | Foreign Exchange Future | 0.00900 | 0.00700 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 6.70 | C | Foreign Exchange Future | 0.95500 | 0.99800 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 6.70 | P | Foreign Exchange Future | 0.03100 | 0.02900 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 6.75 | C | Foreign Exchange Future | 0.91100 | 0.95300 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 6.75 | P | Foreign Exchange Future | 0.03700 | 0.03400 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 6.80 | C | Foreign Exchange Future | 0.86800 | 0.91000 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 6.80 | P | Foreign Exchange Future | 0.04400 | 0.04100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.85 | C | Foreign Exchange Future | 0.97400 | 1.01400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.85 | P | Foreign Exchange Future | 0.08300 | 0.07700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.93500 | 0.97400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.09400 | 0.08700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.89600 | 0.93500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.10500 | 0.09800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.85900 | 0.89700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.11800 | 0.11000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.82300 | 0.86000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.13200 | 0.12300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.10 | C | Foreign Exchange Future | 0.78800 | 0.82400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.10 | P | Foreign Exchange Future | 0.14700 | 0.13700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | \$ / R On 13-December-10 | 7.15 | C | Foreign Exchange Future | 0.75400 | 0.78900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.15 | P | Foreign Exchange Future | 0.16300 | 0.15200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.20 | C | Foreign Exchange Future | 0.72000 | 0.75500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.20 | P | Foreign Exchange Future | 0.17900 | 0.16800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.25 | C | Foreign Exchange Future | 0.68800 | 0.72200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.25 | P | Foreign Exchange Future | 0.19700 | 0.18500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.30 | C | Foreign Exchange Future | 0.65700 | 0.69100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.30 | P | Foreign Exchange Future | 0.21600 | 0.20400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.35 | C | Foreign Exchange Future | 0.62700 | 0.66000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.35 | P | Foreign Exchange Future | 0.23600 | 0.22300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.40 | C | Foreign Exchange Future | 0.59800 | 0.63000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.40 | P | Foreign Exchange Future | 0.25700 | 0.24300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.45 | C | Foreign Exchange Future | 0.57000 | 0.60100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.45 | P | Foreign Exchange Future | 0.27900 | 0.26400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.50 | C | Foreign Exchange Future | 0.54300 | 0.57300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.50 | P | Foreign Exchange Future | 0.30200 | 0.28600 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 7.55 | C | Foreign Exchange Future | 0.17200 | 0.19800 | 1,430 |
| 29/03/2010 | \$ / R On 14-June-10 | 7.55 | P | Foreign Exchange Future | 0.22000 | 0.19900 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 7.60 | C | Foreign Exchange Future | 0.15400 | 0.17800 | 6,350 |
| 29/03/2010 | \$ / R On 14-June-10 | 7.60 | P | Foreign Exchange Future | 0.25200 | 0.22900 | 130 |
| 29/03/2010 | \$ / R On 14-June-10 | 7.65 | C | Foreign Exchange Future | 0.13700 | 0.16000 | 100 |
| 29/03/2010 | \$ / R On 14-June-10 | 7.65 | P | Foreign Exchange Future | 0.28500 | 0.26100 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 7.70 | C | Foreign Exchange Future | 0.29100 | 0.31400 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 7.70 | P | Foreign Exchange Future | 0.36700 | 0.34500 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 7.75 | C | Foreign Exchange Future | 0.27400 | 0.29500 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 7.75 | P | Foreign Exchange Future | 0.40000 | 0.37600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.80 | C | Foreign Exchange Future | 0.40500 | 0.42700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.80 | P | Foreign Exchange Future | 0.46400 | 0.44000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 0.38700 | 0.40900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.49600 | 0.47200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 0.37000 | 0.39100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.52900 | 0.50400 | 0 |
| 29/03/2010 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.48000 | 0.50500 | 0 |
| 29/03/2010 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 0.57100 | 0.55100 | 0 |
| 29/03/2010 | \$ / R On 14-March-11 | 8.00 | C | Foreign Exchange Future | 0.45800 | 0.48300 | 0 |
| 29/03/2010 | \$ / R On 14-March-11 | 8.00 | P | Foreign Exchange Future | 0.59900 | 0.57900 | 0 |
| 29/03/2010 | \$ / R On 14-March-11 | 8.05 | C | Foreign Exchange Future | 0.46800 | 0.46100 | 0 |
| 29/03/2010 | \$ / R On 14-March-11 | 8.05 | P | Foreign Exchange Future | 0.65900 | 0.60700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 0.31000 | 0.32800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.66900 | 0.64100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | \$ / R On 13-December-10 | 8.15 | C | Foreign Exchange Future | 0.29700 | 0.31400 | 4,400 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.15 | P | Foreign Exchange Future | 0.70600 | 0.67700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 0.28500 | 0.30100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.74400 | 0.71400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 0.27300 | 0.28800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.78200 | 0.75100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.30 | C | Foreign Exchange Future | 0.26100 | 0.27600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.30 | P | Foreign Exchange Future | 0.82000 | 0.78900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.35 | C | Foreign Exchange Future | 0.25100 | 0.26500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.35 | P | Foreign Exchange Future | 0.86000 | 0.82800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 0.24100 | 0.25400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.90000 | 0.86700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.45 | C | Foreign Exchange Future | 0.23100 | 0.24400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.45 | P | Foreign Exchange Future | 0.94000 | 0.90700 | 0 |
| 29/03/2010 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.33900 | 0.35800 | 30,000 |
| 29/03/2010 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 0.98000 | 0.95400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.21300 | 0.22500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 1.02200 | 0.98800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.60 | C | Foreign Exchange Future | 0.20500 | 0.21600 | 117 |
| 29/03/2010 | \$ / R On 13-December-10 | 8.60 | P | Foreign Exchange Future | 1.06400 | 1.02900 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 8.65 | C | Foreign Exchange Future | 0.01400 | 0.02000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 8.65 | P | Foreign Exchange Future | 1.16200 | 1.12100 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 8.70 | C | Foreign Exchange Future | 0.09300 | 0.10100 | 3,000 |
| 29/03/2010 | \$ / R On 13-September-10 | 8.70 | P | Foreign Exchange Future | 1.16900 | 1.13200 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 0.01200 | 0.01600 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 1.26000 | 1.21700 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 0.01100 | 0.01500 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 1.30900 | 1.26600 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 8.85 | C | Foreign Exchange Future | 0.01000 | 0.01400 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 8.85 | P | Foreign Exchange Future | 1.35800 | 1.31500 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 8.90 | C | Foreign Exchange Future | 0.00900 | 0.01300 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 8.90 | P | Foreign Exchange Future | 1.40700 | 1.36400 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 8.95 | C | Foreign Exchange Future | 0.00800 | 0.01200 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 8.95 | P | Foreign Exchange Future | 1.45600 | 1.41300 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 9.00 | C | Foreign Exchange Future | 0.07000 | 0.07600 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 9.00 | P | Foreign Exchange Future | 1.44600 | 1.40700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 9.05 | C | Foreign Exchange Future | 0.14700 | 0.15500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 9.05 | P | Foreign Exchange Future | 1.45600 | 1.41800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.14200 | 0.14900 | 330 |
| 29/03/2010 | \$ / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 1.50100 | 1.46200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | \$ / R On 13-September-10 | 9.15 | C | Foreign Exchange Future | 0.06100 | 0.06700 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 9.15 | P | Foreign Exchange Future | 1.58700 | 1.54800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.13200 | 0.14000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 1.59100 | 1.55300 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 9.25 | C | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 9.25 | P | Foreign Exchange Future | 1.75300 | 1.70800 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 9.30 | C | Foreign Exchange Future | 0.05400 | 0.05900 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 9.30 | P | Foreign Exchange Future | 1.73000 | 1.69000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 9.35 | C | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 9.35 | P | Foreign Exchange Future | 1.85200 | 1.80700 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 9.40 | C | Foreign Exchange Future | 0.00400 | 0.00600 | 26,596 |
| 29/03/2010 | \$ / R On 14-June-10 | 9.40 | P | Foreign Exchange Future | 1.90200 | 1.85700 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 9.45 | C | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 9.45 | P | Foreign Exchange Future | 1.95100 | 1.90600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 9.50 | C | Foreign Exchange Future | 0.11000 | 0.11500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 9.50 | P | Foreign Exchange Future | 1.86900 | 1.82800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.10600 | 0.11200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 1.91500 | 1.87500 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 9.60 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 9.60 | P | Foreign Exchange Future | 2.10100 | 2.05500 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 9.65 | C | Foreign Exchange Future | 0.00200 | 0.00400 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 9.65 | P | Foreign Exchange Future | 2.15000 | 2.10500 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 9.70 | C | Foreign Exchange Future | 0.03900 | 0.04300 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 9.70 | P | Foreign Exchange Future | 2.11500 | 2.07400 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 9.75 | C | Foreign Exchange Future | 0.03600 | 0.04100 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 9.75 | P | Foreign Exchange Future | 2.16200 | 2.12200 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 9.80 | C | Foreign Exchange Future | 0.03500 | 0.03900 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 9.80 | P | Foreign Exchange Future | 2.21100 | 2.17000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.08900 | 0.09400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 2.19800 | 2.15700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.08600 | 0.09100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 2.24500 | 2.20400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.08300 | 0.08800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 2.29200 | 2.25100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.08000 | 0.08500 | 300 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 2.33900 | 2.29800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.05 | C | Foreign Exchange Future | 0.07700 | 0.08200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.05 | P | Foreign Exchange Future | 2.38600 | 2.34500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.07500 | 0.07900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 2.43400 | 2.39200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | \$ / R On 13-December-10 | 10.15 | C | Foreign Exchange Future | 0.07300 | 0.07700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.15 | P | Foreign Exchange Future | 2.48200 | 2.44000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.07000 | 0.07400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 2.52900 | 2.48700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.06800 | 0.07200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 2.57700 | 2.53500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.06600 | 0.07000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 2.62500 | 2.58300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.35 | C | Foreign Exchange Future | 0.06400 | 0.06800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.35 | P | Foreign Exchange Future | 2.67300 | 2.63100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.06200 | 0.06600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 2.72100 | 2.67900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.45 | C | Foreign Exchange Future | 0.06000 | 0.06400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 10.45 | P | Foreign Exchange Future | 2.76900 | 2.72700 | 0 |
| 29/03/2010 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.11100 | 0.11900 | 30,000 |
| 29/03/2010 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 2.75200 | 2.71500 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 10.55 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 10.55 | P | Foreign Exchange Future | 3.04800 | 3.00200 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 3.09800 | 3.05200 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 10.65 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 10.65 | P | Foreign Exchange Future | 3.14800 | 3.10200 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 10.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 10.70 | P | Foreign Exchange Future | 3.19800 | 3.15100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 3.24800 | 3.20100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 3.29800 | 3.25100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.00 | P | Foreign Exchange Future | 3.49800 | 3.45100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 11.05 | C | Foreign Exchange Future | 0.04300 | 0.04600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 11.05 | P | Foreign Exchange Future | 3.35200 | 3.30900 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.10 | P | Foreign Exchange Future | 3.59800 | 3.55100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 3.64800 | 3.60100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.20 | P | Foreign Exchange Future | 3.69800 | 3.65100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.25 | P | Foreign Exchange Future | 3.74800 | 3.70100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | \$ / R On 14-June-10 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.30 | P | Foreign Exchange Future | 3.79800 | 3.75100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.35 | P | Foreign Exchange Future | 3.84800 | 3.80100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.40 | P | Foreign Exchange Future | 3.89800 | 3.85100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.45 | P | Foreign Exchange Future | 3.94800 | 3.90100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.50 | P | Foreign Exchange Future | 3.99800 | 3.95100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.55 | P | Foreign Exchange Future | 4.04800 | 4.00100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.60 | P | Foreign Exchange Future | 4.09800 | 4.05100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 11.65 | P | Foreign Exchange Future | 4.14800 | 4.10100 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 11.70 | C | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 11.70 | P | Foreign Exchange Future | 4.08100 | 4.03800 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 11.75 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 11.75 | P | Foreign Exchange Future | 4.13100 | 4.08700 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 11.80 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 11.80 | P | Foreign Exchange Future | 4.18100 | 4.13700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.02900 | 0.03100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 4.13800 | 4.09400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.02800 | 0.03000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 4.18700 | 4.14300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.02700 | 0.02900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 4.23600 | 4.19200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.02600 | 0.02800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 4.28500 | 4.24100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.02500 | 0.02700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 4.33400 | 4.29000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.02500 | 0.02700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 4.38400 | 4.34000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.15 | C | Foreign Exchange Future | 0.02400 | 0.02600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.15 | P | Foreign Exchange Future | 4.43300 | 4.38900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.02300 | 0.02500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 4.48200 | 4.43800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.02200 | 0.02400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 4.53100 | 4.48700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | \$ / R On 13-December-10 | 12.30 | C | Foreign Exchange Future | 0.02100 | 0.02300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.30 | P | Foreign Exchange Future | 4.58000 | 4.53600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.35 | C | Foreign Exchange Future | 0.02100 | 0.02300 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.35 | P | Foreign Exchange Future | 4.63000 | 4.58600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.02000 | 0.02200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 4.67900 | 4.63500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.45 | C | Foreign Exchange Future | 0.01900 | 0.02100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.45 | P | Foreign Exchange Future | 4.72800 | 4.68400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.50 | C | Foreign Exchange Future | 0.01900 | 0.02100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 12.50 | P | Foreign Exchange Future | 4.77800 | 4.73400 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 12.55 | P | Foreign Exchange Future | 5.04800 | 5.00100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 12.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 12.60 | P | Foreign Exchange Future | 5.09800 | 5.05100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 12.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 12.65 | P | Foreign Exchange Future | 5.14800 | 5.10100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 12.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 12.70 | P | Foreign Exchange Future | 5.19800 | 5.15100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 12.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 12.75 | P | Foreign Exchange Future | 5.24800 | 5.20100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 12.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 12.80 | P | Foreign Exchange Future | 5.29800 | 5.25100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.00 | P | Foreign Exchange Future | 5.49800 | 5.45100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 13.05 | C | Foreign Exchange Future | 0.01300 | 0.01500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 13.05 | P | Foreign Exchange Future | 5.32200 | 5.27800 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.10 | P | Foreign Exchange Future | 5.59800 | 5.55100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.15 | P | Foreign Exchange Future | 5.64800 | 5.60100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.20 | P | Foreign Exchange Future | 5.69800 | 5.65100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.30 | P | Foreign Exchange Future | 5.79800 | 5.75100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.35 | P | Foreign Exchange Future | 5.84800 | 5.80100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.40 | P | Foreign Exchange Future | 5.89800 | 5.85100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.45 | P | Foreign Exchange Future | 5.94800 | 5.90100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | \$ / R On 14-June-10 | 13.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.50 | P | Foreign Exchange Future | 5.99800 | 5.95100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.60 | P | Foreign Exchange Future | 6.09800 | 6.05100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 13.65 | P | Foreign Exchange Future | 6.14800 | 6.10100 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 13.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 13.70 | P | Foreign Exchange Future | 6.07600 | 6.03100 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 13.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 13.75 | P | Foreign Exchange Future | 6.12600 | 6.08100 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 13.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 13.80 | P | Foreign Exchange Future | 6.17600 | 6.13100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 6.11700 | 6.07200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 6.16700 | 6.12200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 6.21600 | 6.17100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 6.26600 | 6.22100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.05 | C | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.05 | P | Foreign Exchange Future | 6.31500 | 6.27100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 6.36500 | 6.32000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.15 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.15 | P | Foreign Exchange Future | 6.41500 | 6.37000 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 6.46500 | 6.41900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 6.51400 | 6.46900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.30 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.30 | P | Foreign Exchange Future | 6.56400 | 6.51900 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.35 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.35 | P | Foreign Exchange Future | 6.61400 | 6.56800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 6.66300 | 6.61800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.45 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.45 | P | Foreign Exchange Future | 6.71300 | 6.66800 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.50 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 14.50 | P | Foreign Exchange Future | 6.76300 | 6.71800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | \$ / R On 14-June-10 | 14.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 14.55 | P | Foreign Exchange Future | 7.04800 | 7.00100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 14.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 14.60 | P | Foreign Exchange Future | 7.09800 | 7.05100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 14.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 14.70 | P | Foreign Exchange Future | 7.19800 | 7.15100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 14.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 14.75 | P | Foreign Exchange Future | 7.24800 | 7.20100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 14.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 14.80 | P | Foreign Exchange Future | 7.29800 | 7.25100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 15.05 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 15.05 | P | Foreign Exchange Future | 7.31100 | 7.26500 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 15.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 15.50 | P | Foreign Exchange Future | 7.99800 | 7.95100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 15.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 15.60 | P | Foreign Exchange Future | 8.09800 | 8.05100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 15.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 15.65 | P | Foreign Exchange Future | 8.14800 | 8.10100 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 15.70 | P | Foreign Exchange Future | 8.07600 | 8.03100 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 15.75 | P | Foreign Exchange Future | 8.12600 | 8.08100 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 13-September-10 | 15.80 | P | Foreign Exchange Future | 8.17600 | 8.13100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 8.11000 | 8.06400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 8.16000 | 8.11400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 8.21000 | 8.16400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 8.26000 | 8.21400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.05 | P | Foreign Exchange Future | 8.31000 | 8.26400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 8.36000 | 8.31400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.15 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.15 | P | Foreign Exchange Future | 8.41000 | 8.36400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 8.46000 | 8.41400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | \$ / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 8.51000 | 8.46400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.30 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.30 | P | Foreign Exchange Future | 8.56000 | 8.51400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.35 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.35 | P | Foreign Exchange Future | 8.61000 | 8.56400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 8.66000 | 8.61400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.45 | P | Foreign Exchange Future | 8.70900 | 8.66400 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | \$ / R On 13-December-10 | 16.50 | P | Foreign Exchange Future | 8.75900 | 8.71400 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 16.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 16.55 | P | Foreign Exchange Future | 9.04800 | 9.00100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 16.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 16.60 | P | Foreign Exchange Future | 9.09800 | 9.05100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 16.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 16.70 | P | Foreign Exchange Future | 9.19800 | 9.15100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 16.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 16.75 | P | Foreign Exchange Future | 9.24800 | 9.20100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 16.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 16.80 | P | Foreign Exchange Future | 9.29800 | 9.25100 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 17.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | \$ / R On 14-June-10 | 17.50 | P | Foreign Exchange Future | 9.99800 | 9.95100 | 0 |
| 29/03/2010 | £ / R On 13-December-10 | | | Foreign Exchange Future | 11.57630 | 11.58630 | 7 |
| 29/03/2010 | £ / R On 14-June-10 | 7.90 | C | Foreign Exchange Future | 3.32900 | 3.34100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 7.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.05 | C | Foreign Exchange Future | 3.17900 | 3.19100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.15 | C | Foreign Exchange Future | 3.07900 | 3.09100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.20 | C | Foreign Exchange Future | 3.02900 | 3.04100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.25 | C | Foreign Exchange Future | 2.97900 | 2.99100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.35 | C | Foreign Exchange Future | 2.87900 | 2.89100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.40 | C | Foreign Exchange Future | 2.82900 | 2.84100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.55 | C | Foreign Exchange Future | 2.68000 | 2.69200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | £ / R On 14-June-10 | 8.55 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.60 | C | Foreign Exchange Future | 2.63000 | 2.64200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.60 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.65 | C | Foreign Exchange Future | 2.58000 | 2.59200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.65 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.70 | C | Foreign Exchange Future | 2.53000 | 2.54200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.70 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 2.48000 | 2.49200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 2.43000 | 2.44200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.85 | C | Foreign Exchange Future | 2.38000 | 2.39200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.90 | C | Foreign Exchange Future | 2.33000 | 2.34200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.95 | C | Foreign Exchange Future | 2.28000 | 2.29300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 8.95 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.00 | C | Foreign Exchange Future | 2.23100 | 2.24300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.00 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.05 | C | Foreign Exchange Future | 2.18100 | 2.19300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.05 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.10 | C | Foreign Exchange Future | 2.13100 | 2.14300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.10 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.15 | C | Foreign Exchange Future | 2.08100 | 2.09300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.15 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.20 | C | Foreign Exchange Future | 2.03100 | 2.04400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.20 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.25 | C | Foreign Exchange Future | 1.98200 | 1.99400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.25 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.30 | C | Foreign Exchange Future | 1.93200 | 1.94400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.30 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.35 | C | Foreign Exchange Future | 1.88200 | 1.89400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.35 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.40 | C | Foreign Exchange Future | 1.83200 | 1.84500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.40 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.45 | C | Foreign Exchange Future | 1.78300 | 1.79500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.45 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.50 | C | Foreign Exchange Future | 1.73300 | 1.74500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.50 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.55 | C | Foreign Exchange Future | 1.68300 | 1.69600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | £ / R On 14-June-10 | 9.55 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.60 | C | Foreign Exchange Future | 1.63400 | 1.64600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.60 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.65 | C | Foreign Exchange Future | 1.58400 | 1.59700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.65 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.70 | C | Foreign Exchange Future | 1.53500 | 1.54700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.70 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.75 | C | Foreign Exchange Future | 1.48500 | 1.49800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.75 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.80 | C | Foreign Exchange Future | 1.43600 | 1.44800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.80 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.85 | C | Foreign Exchange Future | 1.38700 | 1.39900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.85 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.90 | C | Foreign Exchange Future | 1.33700 | 1.35000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.90 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.95 | C | Foreign Exchange Future | 1.28800 | 1.30100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 9.95 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.00 | C | Foreign Exchange Future | 1.23900 | 1.25200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.00 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.05 | C | Foreign Exchange Future | 1.19000 | 1.20300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.05 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.10 | C | Foreign Exchange Future | 1.14100 | 1.15400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.10 | P | Foreign Exchange Future | 0.01200 | 0.01300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.15 | C | Foreign Exchange Future | 1.09300 | 1.10500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.15 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.20 | C | Foreign Exchange Future | 1.04400 | 1.05700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.20 | P | Foreign Exchange Future | 0.01500 | 0.01600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.25 | C | Foreign Exchange Future | 0.99700 | 1.00800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.25 | P | Foreign Exchange Future | 0.01800 | 0.01700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.30 | C | Foreign Exchange Future | 0.95100 | 0.96200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.30 | P | Foreign Exchange Future | 0.02200 | 0.02100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.35 | C | Foreign Exchange Future | 0.90500 | 0.91700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.35 | P | Foreign Exchange Future | 0.02600 | 0.02600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.40 | C | Foreign Exchange Future | 0.86000 | 0.87200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.40 | P | Foreign Exchange Future | 0.03100 | 0.03100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.45 | C | Foreign Exchange Future | 0.81600 | 0.82800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.45 | P | Foreign Exchange Future | 0.03700 | 0.03700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.50 | C | Foreign Exchange Future | 0.77200 | 0.78500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.50 | P | Foreign Exchange Future | 0.04300 | 0.04400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.55 | C | Foreign Exchange Future | 0.72900 | 0.74200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | £ / R On 14-June-10 | 10.55 | P | Foreign Exchange Future | 0.05000 | 0.05100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.68700 | 0.70100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 0.05800 | 0.06000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.65 | C | Foreign Exchange Future | 0.64700 | 0.66100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.65 | P | Foreign Exchange Future | 0.06800 | 0.07000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.70 | C | Foreign Exchange Future | 0.60700 | 0.62200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.70 | P | Foreign Exchange Future | 0.07800 | 0.08100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.56800 | 0.58400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 0.08900 | 0.09300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.53100 | 0.54800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 0.10200 | 0.10700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.85 | C | Foreign Exchange Future | 0.49500 | 0.51200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.85 | P | Foreign Exchange Future | 0.11600 | 0.12100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.90 | C | Foreign Exchange Future | 0.46000 | 0.47800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.90 | P | Foreign Exchange Future | 0.13100 | 0.13700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.95 | C | Foreign Exchange Future | 0.42600 | 0.44600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 10.95 | P | Foreign Exchange Future | 0.14700 | 0.15500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.00 | C | Foreign Exchange Future | 0.39400 | 0.41500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.00 | P | Foreign Exchange Future | 0.16500 | 0.17400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.05 | C | Foreign Exchange Future | 0.36300 | 0.38500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.05 | P | Foreign Exchange Future | 0.18400 | 0.19400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.10 | C | Foreign Exchange Future | 0.33400 | 0.35600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.10 | P | Foreign Exchange Future | 0.20500 | 0.21500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.30600 | 0.33000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 0.22700 | 0.23900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.20 | C | Foreign Exchange Future | 0.28000 | 0.30400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.20 | P | Foreign Exchange Future | 0.25100 | 0.26300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.25 | C | Foreign Exchange Future | 0.26000 | 0.28000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.25 | P | Foreign Exchange Future | 0.28100 | 0.28900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.30 | C | Foreign Exchange Future | 0.24100 | 0.26100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.30 | P | Foreign Exchange Future | 0.31200 | 0.32000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.35 | C | Foreign Exchange Future | 0.22400 | 0.24300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.35 | P | Foreign Exchange Future | 0.34500 | 0.35200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.40 | C | Foreign Exchange Future | 0.20700 | 0.22600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.40 | P | Foreign Exchange Future | 0.37800 | 0.38500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.45 | C | Foreign Exchange Future | 0.19200 | 0.21100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.45 | P | Foreign Exchange Future | 0.41300 | 0.42000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.50 | C | Foreign Exchange Future | 0.17900 | 0.19600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.50 | P | Foreign Exchange Future | 0.45000 | 0.45500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.55 | C | Foreign Exchange Future | 0.16600 | 0.18300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | £ / R On 14-June-10 | 11.55 | P | Foreign Exchange Future | 0.48700 | 0.49200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.60 | C | Foreign Exchange Future | 0.15400 | 0.17000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.60 | P | Foreign Exchange Future | 0.52500 | 0.52900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.65 | C | Foreign Exchange Future | 0.14300 | 0.15900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.65 | P | Foreign Exchange Future | 0.56400 | 0.56800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.70 | C | Foreign Exchange Future | 0.13300 | 0.14800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.70 | P | Foreign Exchange Future | 0.60400 | 0.60700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.75 | C | Foreign Exchange Future | 0.12400 | 0.13900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.75 | P | Foreign Exchange Future | 0.64500 | 0.64800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.80 | C | Foreign Exchange Future | 0.11600 | 0.12900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.80 | P | Foreign Exchange Future | 0.68700 | 0.68800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.85 | C | Foreign Exchange Future | 0.10800 | 0.12100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.85 | P | Foreign Exchange Future | 0.72900 | 0.73000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.90 | C | Foreign Exchange Future | 0.10100 | 0.11300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.90 | P | Foreign Exchange Future | 0.77200 | 0.77200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.95 | C | Foreign Exchange Future | 0.09400 | 0.10600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 11.95 | P | Foreign Exchange Future | 0.81500 | 0.81500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.00 | C | Foreign Exchange Future | 0.08800 | 0.09900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.00 | P | Foreign Exchange Future | 0.85900 | 0.85800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.05 | C | Foreign Exchange Future | 0.08200 | 0.09300 | 28 |
| 29/03/2010 | £ / R On 14-June-10 | 12.05 | P | Foreign Exchange Future | 0.90300 | 0.90200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.10 | C | Foreign Exchange Future | 0.07700 | 0.08700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.10 | P | Foreign Exchange Future | 0.94800 | 0.94600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.15 | C | Foreign Exchange Future | 0.07200 | 0.08200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.15 | P | Foreign Exchange Future | 0.99300 | 0.99100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.20 | C | Foreign Exchange Future | 0.06800 | 0.07700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.20 | P | Foreign Exchange Future | 1.03900 | 1.03600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.25 | C | Foreign Exchange Future | 0.06300 | 0.07300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.25 | P | Foreign Exchange Future | 1.08400 | 1.08200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.30 | C | Foreign Exchange Future | 0.06000 | 0.06800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.30 | P | Foreign Exchange Future | 1.13100 | 1.12700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.35 | C | Foreign Exchange Future | 0.05600 | 0.06400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.35 | P | Foreign Exchange Future | 1.17700 | 1.17300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.40 | C | Foreign Exchange Future | 0.05300 | 0.06100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.40 | P | Foreign Exchange Future | 1.22400 | 1.22000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.45 | C | Foreign Exchange Future | 0.05000 | 0.05700 | 8,032 |
| 29/03/2010 | £ / R On 14-June-10 | 12.45 | P | Foreign Exchange Future | 1.27100 | 1.26600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.50 | C | Foreign Exchange Future | 0.04700 | 0.05400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.50 | P | Foreign Exchange Future | 1.31800 | 1.31300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.55 | C | Foreign Exchange Future | 0.04400 | 0.05100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | £ / R On 14-June-10 | 12.55 | P | Foreign Exchange Future | 1.36500 | 1.36000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.60 | C | Foreign Exchange Future | 0.04200 | 0.04800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.60 | P | Foreign Exchange Future | 1.41300 | 1.40700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.65 | C | Foreign Exchange Future | 0.04000 | 0.04600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.65 | P | Foreign Exchange Future | 1.46100 | 1.45500 | 0 |
| 29/03/2010 | £ / R On 13-September-10 | 12.70 | C | Foreign Exchange Future | 0.17500 | 0.18100 | 0 |
| 29/03/2010 | £ / R On 13-September-10 | 12.70 | P | Foreign Exchange Future | 1.47000 | 1.46600 | 0 |
| 29/03/2010 | £ / R On 13-September-10 | 12.75 | C | Foreign Exchange Future | 0.16600 | 0.17200 | 0 |
| 29/03/2010 | £ / R On 13-September-10 | 12.75 | P | Foreign Exchange Future | 1.51100 | 1.50700 | 0 |
| 29/03/2010 | £ / R On 13-September-10 | 12.80 | C | Foreign Exchange Future | 0.15800 | 0.16300 | 0 |
| 29/03/2010 | £ / R On 13-September-10 | 12.80 | P | Foreign Exchange Future | 1.55300 | 1.54800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.85 | C | Foreign Exchange Future | 0.03200 | 0.03700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.85 | P | Foreign Exchange Future | 1.65300 | 1.64600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.90 | C | Foreign Exchange Future | 0.03100 | 0.03600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.90 | P | Foreign Exchange Future | 1.70200 | 1.69500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.95 | C | Foreign Exchange Future | 0.02900 | 0.03400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 12.95 | P | Foreign Exchange Future | 1.75000 | 1.74300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.00 | C | Foreign Exchange Future | 0.02800 | 0.03200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.00 | P | Foreign Exchange Future | 1.79900 | 1.79100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.05 | C | Foreign Exchange Future | 0.02700 | 0.03100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.05 | P | Foreign Exchange Future | 1.84800 | 1.84000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.10 | C | Foreign Exchange Future | 0.02500 | 0.02900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.10 | P | Foreign Exchange Future | 1.89600 | 1.88800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.15 | C | Foreign Exchange Future | 0.02400 | 0.02800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.15 | P | Foreign Exchange Future | 1.94500 | 1.93700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.20 | C | Foreign Exchange Future | 0.02300 | 0.02700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.20 | P | Foreign Exchange Future | 1.99400 | 1.98600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.25 | C | Foreign Exchange Future | 0.02100 | 0.02600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.25 | P | Foreign Exchange Future | 2.04200 | 2.03500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.30 | C | Foreign Exchange Future | 0.02000 | 0.02400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.30 | P | Foreign Exchange Future | 2.09100 | 2.08300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.35 | C | Foreign Exchange Future | 0.01800 | 0.02200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.35 | P | Foreign Exchange Future | 2.13900 | 2.13100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.40 | C | Foreign Exchange Future | 0.01700 | 0.02100 | 11,194 |
| 29/03/2010 | £ / R On 14-June-10 | 13.40 | P | Foreign Exchange Future | 2.18800 | 2.18000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.45 | C | Foreign Exchange Future | 0.01600 | 0.01900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.45 | P | Foreign Exchange Future | 2.23700 | 2.22800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.50 | C | Foreign Exchange Future | 0.01400 | 0.01800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.50 | P | Foreign Exchange Future | 2.28500 | 2.27700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.55 | C | Foreign Exchange Future | 0.01300 | 0.01600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | £ / R On 14-June-10 | 13.55 | P | Foreign Exchange Future | 2.33400 | 2.32500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.60 | C | Foreign Exchange Future | 0.01200 | 0.01500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.60 | P | Foreign Exchange Future | 2.38300 | 2.37400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.65 | C | Foreign Exchange Future | 0.01100 | 0.01400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.65 | P | Foreign Exchange Future | 2.43200 | 2.42300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.70 | C | Foreign Exchange Future | 0.01100 | 0.01300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.70 | P | Foreign Exchange Future | 2.48200 | 2.47200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.75 | C | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.75 | P | Foreign Exchange Future | 2.53100 | 2.52100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.80 | C | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.80 | P | Foreign Exchange Future | 2.58000 | 2.57000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.85 | C | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.85 | P | Foreign Exchange Future | 2.62900 | 2.61900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.90 | C | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.90 | P | Foreign Exchange Future | 2.67900 | 2.66900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.95 | C | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 13.95 | P | Foreign Exchange Future | 2.72800 | 2.71800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.00 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.00 | P | Foreign Exchange Future | 2.77800 | 2.76700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.05 | C | Foreign Exchange Future | 0.00600 | 0.00800 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.05 | P | Foreign Exchange Future | 2.82700 | 2.81700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.10 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.10 | P | Foreign Exchange Future | 2.87700 | 2.86600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.15 | C | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.15 | P | Foreign Exchange Future | 2.92600 | 2.91600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.20 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.20 | P | Foreign Exchange Future | 2.97600 | 2.96500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.25 | C | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.25 | P | Foreign Exchange Future | 3.02500 | 3.01500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.30 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.30 | P | Foreign Exchange Future | 3.07500 | 3.06400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.35 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.35 | P | Foreign Exchange Future | 3.12500 | 3.11400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.40 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 8,032 |
| 29/03/2010 | £ / R On 14-June-10 | 14.40 | P | Foreign Exchange Future | 3.17500 | 3.16300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.50 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.50 | P | Foreign Exchange Future | 3.27400 | 3.26300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.55 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.55 | P | Foreign Exchange Future | 3.32400 | 3.31300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.60 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | £ / R On 14-June-10 | 14.60 | P | Foreign Exchange Future | 3.37400 | 3.36200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.65 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.65 | P | Foreign Exchange Future | 3.42300 | 3.41200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.70 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.70 | P | Foreign Exchange Future | 3.47300 | 3.46200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.75 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.75 | P | Foreign Exchange Future | 3.52300 | 3.51200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.80 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.80 | P | Foreign Exchange Future | 3.57300 | 3.56100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.85 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.85 | P | Foreign Exchange Future | 3.62300 | 3.61100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.90 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.90 | P | Foreign Exchange Future | 3.67300 | 3.66100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.95 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 14.95 | P | Foreign Exchange Future | 3.72300 | 3.71100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.00 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.00 | P | Foreign Exchange Future | 3.77200 | 3.76100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.05 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.05 | P | Foreign Exchange Future | 3.82200 | 3.81100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.10 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.10 | P | Foreign Exchange Future | 3.87200 | 3.86100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.15 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.15 | P | Foreign Exchange Future | 3.92200 | 3.91000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.20 | P | Foreign Exchange Future | 3.97200 | 3.96000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.25 | P | Foreign Exchange Future | 4.02200 | 4.01000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.30 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.30 | P | Foreign Exchange Future | 4.07200 | 4.06000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.35 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.35 | P | Foreign Exchange Future | 4.12200 | 4.11000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.40 | P | Foreign Exchange Future | 4.17200 | 4.16000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.45 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.45 | P | Foreign Exchange Future | 4.22200 | 4.21000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.50 | P | Foreign Exchange Future | 4.27200 | 4.26000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.55 | P | Foreign Exchange Future | 4.32200 | 4.31000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.60 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | £ / R On 14-June-10 | 15.60 | P | Foreign Exchange Future | 4.37200 | 4.36000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.65 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.65 | P | Foreign Exchange Future | 4.42200 | 4.41000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.70 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.70 | P | Foreign Exchange Future | 4.47200 | 4.46000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.75 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.75 | P | Foreign Exchange Future | 4.52200 | 4.51000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.80 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.80 | P | Foreign Exchange Future | 4.57200 | 4.56000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.85 | P | Foreign Exchange Future | 4.62200 | 4.61000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.90 | P | Foreign Exchange Future | 4.67200 | 4.66000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 15.95 | P | Foreign Exchange Future | 4.72200 | 4.71000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.00 | P | Foreign Exchange Future | 4.77200 | 4.76000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.05 | P | Foreign Exchange Future | 4.82200 | 4.81000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.10 | P | Foreign Exchange Future | 4.87200 | 4.86000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.15 | P | Foreign Exchange Future | 4.92100 | 4.91000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.20 | P | Foreign Exchange Future | 4.97100 | 4.96000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.25 | P | Foreign Exchange Future | 5.02100 | 5.01000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.30 | P | Foreign Exchange Future | 5.07100 | 5.06000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.35 | P | Foreign Exchange Future | 5.12100 | 5.11000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.40 | P | Foreign Exchange Future | 5.17100 | 5.15900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.45 | P | Foreign Exchange Future | 5.22100 | 5.20900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.50 | P | Foreign Exchange Future | 5.27100 | 5.25900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.55 | P | Foreign Exchange Future | 5.32100 | 5.30900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | £ / R On 14-June-10 | 16.60 | P | Foreign Exchange Future | 5.37100 | 5.35900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.65 | P | Foreign Exchange Future | 5.42100 | 5.40900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.70 | P | Foreign Exchange Future | 5.47100 | 5.45900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.75 | P | Foreign Exchange Future | 5.52100 | 5.50900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.80 | P | Foreign Exchange Future | 5.57100 | 5.55900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.85 | P | Foreign Exchange Future | 5.62100 | 5.60900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.90 | P | Foreign Exchange Future | 5.67100 | 5.65900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 16.95 | P | Foreign Exchange Future | 5.72100 | 5.70900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.00 | P | Foreign Exchange Future | 5.77100 | 5.75900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.05 | P | Foreign Exchange Future | 5.82100 | 5.80900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.10 | P | Foreign Exchange Future | 5.87100 | 5.85900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.15 | P | Foreign Exchange Future | 5.92100 | 5.90900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.20 | P | Foreign Exchange Future | 5.97100 | 5.95900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.25 | P | Foreign Exchange Future | 6.02100 | 6.00900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.30 | P | Foreign Exchange Future | 6.07100 | 6.05900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.35 | P | Foreign Exchange Future | 6.12100 | 6.10900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.40 | P | Foreign Exchange Future | 6.17100 | 6.15900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.45 | P | Foreign Exchange Future | 6.22100 | 6.20900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 11,194 |
| 29/03/2010 | £ / R On 14-June-10 | 17.50 | P | Foreign Exchange Future | 6.27100 | 6.25900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.55 | P | Foreign Exchange Future | 6.32100 | 6.30900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | £ / R On 14-June-10 | 17.60 | P | Foreign Exchange Future | 6.37100 | 6.35900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.65 | P | Foreign Exchange Future | 6.42100 | 6.40900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.70 | P | Foreign Exchange Future | 6.47100 | 6.45900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.75 | P | Foreign Exchange Future | 6.52100 | 6.50900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.80 | P | Foreign Exchange Future | 6.57100 | 6.55900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.85 | P | Foreign Exchange Future | 6.62100 | 6.60900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.90 | P | Foreign Exchange Future | 6.67100 | 6.65900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 17.95 | P | Foreign Exchange Future | 6.72100 | 6.70900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.00 | P | Foreign Exchange Future | 6.77100 | 6.75900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.05 | P | Foreign Exchange Future | 6.82100 | 6.80900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.10 | P | Foreign Exchange Future | 6.87100 | 6.85900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.15 | P | Foreign Exchange Future | 6.92100 | 6.90900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.20 | P | Foreign Exchange Future | 6.97100 | 6.95900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.25 | P | Foreign Exchange Future | 7.02100 | 7.00900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.30 | P | Foreign Exchange Future | 7.07100 | 7.05900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.35 | P | Foreign Exchange Future | 7.12100 | 7.10900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.40 | P | Foreign Exchange Future | 7.17100 | 7.15900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.45 | P | Foreign Exchange Future | 7.22100 | 7.20900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.50 | P | Foreign Exchange Future | 7.27100 | 7.25900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.55 | P | Foreign Exchange Future | 7.32100 | 7.30900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | £ / R On 14-June-10 | 18.60 | P | Foreign Exchange Future | 7.37100 | 7.35900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.65 | P | Foreign Exchange Future | 7.42100 | 7.40900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.70 | P | Foreign Exchange Future | 7.47100 | 7.45900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.75 | P | Foreign Exchange Future | 7.52100 | 7.50900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.80 | P | Foreign Exchange Future | 7.57100 | 7.55900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.85 | P | Foreign Exchange Future | 7.62100 | 7.60900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.90 | P | Foreign Exchange Future | 7.67100 | 7.65900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 18.95 | P | Foreign Exchange Future | 7.72100 | 7.70900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.00 | P | Foreign Exchange Future | 7.77100 | 7.75900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.05 | P | Foreign Exchange Future | 7.82100 | 7.80900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.10 | P | Foreign Exchange Future | 7.87100 | 7.85900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.15 | P | Foreign Exchange Future | 7.92100 | 7.90900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.20 | P | Foreign Exchange Future | 7.97100 | 7.95900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.25 | P | Foreign Exchange Future | 8.02100 | 8.00900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.30 | P | Foreign Exchange Future | 8.07100 | 8.05900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.35 | P | Foreign Exchange Future | 8.12100 | 8.10900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.40 | P | Foreign Exchange Future | 8.17100 | 8.15900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.45 | P | Foreign Exchange Future | 8.22100 | 8.20900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.50 | P | Foreign Exchange Future | 8.27100 | 8.25900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.55 | P | Foreign Exchange Future | 8.32100 | 8.30900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | £ / R On 14-June-10 | 19.60 | P | Foreign Exchange Future | 8.37100 | 8.35900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.65 | P | Foreign Exchange Future | 8.42100 | 8.40900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.70 | P | Foreign Exchange Future | 8.47100 | 8.45900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.75 | P | Foreign Exchange Future | 8.52100 | 8.50900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.80 | P | Foreign Exchange Future | 8.57100 | 8.55900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.85 | P | Foreign Exchange Future | 8.62100 | 8.60900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.90 | P | Foreign Exchange Future | 8.67100 | 8.65900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 19.95 | P | Foreign Exchange Future | 8.72100 | 8.70900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.00 | P | Foreign Exchange Future | 8.77100 | 8.75900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.05 | P | Foreign Exchange Future | 8.82100 | 8.80900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.10 | P | Foreign Exchange Future | 8.87100 | 8.85900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.15 | P | Foreign Exchange Future | 8.92100 | 8.90900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.20 | P | Foreign Exchange Future | 8.97100 | 8.95900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.25 | P | Foreign Exchange Future | 9.02100 | 9.00900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.30 | P | Foreign Exchange Future | 9.07100 | 9.05900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.35 | P | Foreign Exchange Future | 9.12100 | 9.10900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.40 | P | Foreign Exchange Future | 9.17100 | 9.15900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.55 | P | Foreign Exchange Future | 9.32100 | 9.30900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.60 | P | Foreign Exchange Future | 9.37100 | 9.35900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.65 | P | Foreign Exchange Future | 9.42100 | 9.40900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | £ / R On 14-June-10 | 20.70 | P | Foreign Exchange Future | 9.47100 | 9.45900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.75 | P | Foreign Exchange Future | 9.52100 | 9.50900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.80 | P | Foreign Exchange Future | 9.57100 | 9.55900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.85 | P | Foreign Exchange Future | 9.62100 | 9.60900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.90 | P | Foreign Exchange Future | 9.67100 | 9.65900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 20.95 | P | Foreign Exchange Future | 9.72100 | 9.70900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.00 | P | Foreign Exchange Future | 9.77100 | 9.75900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.05 | P | Foreign Exchange Future | 9.82100 | 9.80900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.10 | P | Foreign Exchange Future | 9.87100 | 9.85900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.15 | P | Foreign Exchange Future | 9.92100 | 9.90900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.20 | P | Foreign Exchange Future | 9.97100 | 9.95900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.25 | P | Foreign Exchange Future | 10.02100 | 10.00900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.30 | P | Foreign Exchange Future | 10.07100 | 10.05900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.35 | P | Foreign Exchange Future | 10.12100 | 10.10900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.40 | P | Foreign Exchange Future | 10.17100 | 10.15900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.45 | P | Foreign Exchange Future | 10.22100 | 10.20900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.50 | P | Foreign Exchange Future | 10.27100 | 10.25900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.55 | P | Foreign Exchange Future | 10.32100 | 10.30900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.60 | P | Foreign Exchange Future | 10.37100 | 10.35900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.65 | P | Foreign Exchange Future | 10.42100 | 10.40900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | £ / R On 14-June-10 | 21.70 | P | Foreign Exchange Future | 10.47100 | 10.45900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.75 | P | Foreign Exchange Future | 10.52100 | 10.50900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.80 | P | Foreign Exchange Future | 10.57100 | 10.55900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.85 | P | Foreign Exchange Future | 10.62100 | 10.60900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.90 | P | Foreign Exchange Future | 10.67100 | 10.65900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 21.95 | P | Foreign Exchange Future | 10.72100 | 10.70900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 22.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 22.00 | P | Foreign Exchange Future | 10.77100 | 10.75900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 22.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 22.05 | P | Foreign Exchange Future | 10.82100 | 10.80900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 22.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 22.10 | P | Foreign Exchange Future | 10.87100 | 10.85900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 22.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 22.15 | P | Foreign Exchange Future | 10.92100 | 10.90900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 22.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 22.20 | P | Foreign Exchange Future | 10.97100 | 10.95900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 22.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 22.25 | P | Foreign Exchange Future | 11.02100 | 11.00900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 22.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 22.30 | P | Foreign Exchange Future | 11.07100 | 11.05900 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 22.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | £ / R On 14-June-10 | 22.35 | P | Foreign Exchange Future | 11.12100 | 11.10900 | 0 |
| 29/03/2010 | ¥ / R On 13-September-10 | | | Foreign Exchange Future | 0.08240 | 0.08300 | 0 |
| 29/03/2010 | ¥ / R On 14-June-10 | 0.07 | C | Foreign Exchange Future | 0.01110 | 0.01175 | 0 |
| 29/03/2010 | ¥ / R On 14-June-10 | 0.07 | P | Foreign Exchange Future | 0.00010 | 0.00015 | 0 |
| 29/03/2010 | ¥ / R On 14-June-10 | 0.08 | C | Foreign Exchange Future | 0.00333 | 0.00388 | 0 |
| 29/03/2010 | ¥ / R On 14-June-10 | 0.08 | P | Foreign Exchange Future | 0.00233 | 0.00228 | 0 |
| 29/03/2010 | ¥ / R On 13-September-10 | 0.08 | C | Foreign Exchange Future | 0.00445 | 0.00503 | 0 |
| 29/03/2010 | ¥ / R On 13-September-10 | 0.08 | P | Foreign Exchange Future | 0.00495 | 0.00493 | 0 |
| 29/03/2010 | ¥ / R On 14-June-10 | 0.09 | C | Foreign Exchange Future | 0.00075 | 0.00102 | 0 |
| 29/03/2010 | ¥ / R On 14-June-10 | 0.09 | P | Foreign Exchange Future | 0.00975 | 0.00942 | 0 |
| 29/03/2010 | € / R On 13-December-10 | | | Foreign Exchange Future | 10.42470 | 10.43040 | 1,971 |
| 29/03/2010 | € / R On 14-June-10 | 7.30 | C | Foreign Exchange Future | 2.80400 | 2.81200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.35 | C | Foreign Exchange Future | 2.75400 | 2.76200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | € / R On 14-June-10 | 7.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.40 | C | Foreign Exchange Future | 2.70400 | 2.71200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.45 | C | Foreign Exchange Future | 2.65400 | 2.66200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.50 | C | Foreign Exchange Future | 2.60400 | 2.61200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.55 | C | Foreign Exchange Future | 2.55400 | 2.56200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.60 | C | Foreign Exchange Future | 2.50400 | 2.51200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.70 | C | Foreign Exchange Future | 2.40400 | 2.41200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.75 | C | Foreign Exchange Future | 2.35400 | 2.36200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.80 | C | Foreign Exchange Future | 2.30400 | 2.31200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 7.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 2.58500 | 2.59100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 2.53600 | 2.54200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 7.95 | C | Foreign Exchange Future | 2.48600 | 2.49200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 7.95 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.00 | C | Foreign Exchange Future | 2.43700 | 2.44300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.00 | P | Foreign Exchange Future | 0.01200 | 0.01300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 2.33800 | 2.34400 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.01300 | 0.01400 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.15 | C | Foreign Exchange Future | 1.95500 | 1.96300 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 2.23900 | 2.24500 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.01400 | 0.01500 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 2.19000 | 2.19600 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.01500 | 0.01600 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.30 | C | Foreign Exchange Future | 1.80500 | 1.81300 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.35 | C | Foreign Exchange Future | 1.75600 | 1.76300 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.35 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 2.04300 | 2.04900 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.01800 | 0.01900 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.45 | C | Foreign Exchange Future | 1.65600 | 1.66400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | € / R On 14-June-10 | 8.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.50 | C | Foreign Exchange Future | 1.60600 | 1.61400 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.50 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 1.89800 | 1.90500 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.02300 | 0.02500 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.60 | C | Foreign Exchange Future | 1.50700 | 1.51400 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.60 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.70 | C | Foreign Exchange Future | 1.40700 | 1.41500 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.70 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 1.35800 | 1.36500 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 1.30800 | 1.31600 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.85 | C | Foreign Exchange Future | 1.61400 | 1.62100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.85 | P | Foreign Exchange Future | 0.03900 | 0.04100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 1.56800 | 1.57500 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 0.04300 | 0.04500 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.95 | C | Foreign Exchange Future | 1.52200 | 1.52800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 8.95 | P | Foreign Exchange Future | 0.04700 | 0.04800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 1.47600 | 1.48300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 0.05100 | 0.05300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 1.38500 | 1.39200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 0.06000 | 0.06200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.15 | C | Foreign Exchange Future | 0.96400 | 0.97200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.15 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 1.29500 | 1.30200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 0.07000 | 0.07200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.25 | C | Foreign Exchange Future | 1.25100 | 1.25800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.25 | P | Foreign Exchange Future | 0.07600 | 0.07800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.30 | C | Foreign Exchange Future | 0.82300 | 0.83100 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.30 | P | Foreign Exchange Future | 0.01900 | 0.01900 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.35 | C | Foreign Exchange Future | 0.77700 | 0.78500 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.35 | P | Foreign Exchange Future | 0.02300 | 0.02300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.40 | C | Foreign Exchange Future | 1.12100 | 1.12800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.40 | P | Foreign Exchange Future | 0.09600 | 0.09800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.45 | C | Foreign Exchange Future | 0.68700 | 0.69500 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.45 | P | Foreign Exchange Future | 0.03300 | 0.03300 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.50 | C | Foreign Exchange Future | 0.64300 | 0.65200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.50 | P | Foreign Exchange Future | 0.03900 | 0.04000 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 1.00500 | 1.01300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | € / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 0.13000 | 0.13300 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.60 | C | Foreign Exchange Future | 0.55800 | 0.56800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.60 | P | Foreign Exchange Future | 0.05400 | 0.05600 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.70 | C | Foreign Exchange Future | 0.47800 | 0.48800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.70 | P | Foreign Exchange Future | 0.07400 | 0.07600 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.75 | C | Foreign Exchange Future | 0.44000 | 0.45000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.75 | P | Foreign Exchange Future | 0.08600 | 0.08800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.80 | C | Foreign Exchange Future | 0.40400 | 0.41400 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 9.80 | P | Foreign Exchange Future | 0.10000 | 0.10200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.79700 | 0.80500 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 0.22200 | 0.22500 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.76500 | 0.77300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 0.24000 | 0.24300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.73400 | 0.74200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 0.25900 | 0.26200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.70500 | 0.71300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 0.28000 | 0.28300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.64800 | 0.65600 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 0.32300 | 0.32600 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 10.15 | C | Foreign Exchange Future | 0.19700 | 0.20800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 10.15 | P | Foreign Exchange Future | 0.24300 | 0.24600 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.59400 | 0.60200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 0.36900 | 0.37200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.56900 | 0.57700 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 0.39400 | 0.39700 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 10.30 | C | Foreign Exchange Future | 0.14500 | 0.15500 | 20 |
| 29/03/2010 | € / R On 14-June-10 | 10.30 | P | Foreign Exchange Future | 0.34100 | 0.34300 | 271 |
| 29/03/2010 | € / R On 14-June-10 | 10.35 | C | Foreign Exchange Future | 0.13000 | 0.14000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 10.35 | P | Foreign Exchange Future | 0.37600 | 0.37800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.49800 | 0.50600 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 0.47300 | 0.47600 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 10.45 | C | Foreign Exchange Future | 0.10500 | 0.11500 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 10.45 | P | Foreign Exchange Future | 0.45100 | 0.45300 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 10.50 | C | Foreign Exchange Future | 0.09400 | 0.10400 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 10.50 | P | Foreign Exchange Future | 0.49000 | 0.49200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.55 | C | Foreign Exchange Future | 0.44300 | 0.45000 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.55 | P | Foreign Exchange Future | 0.56800 | 0.57000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.07600 | 0.08500 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 0.57200 | 0.57300 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 10.70 | C | Foreign Exchange Future | 0.06100 | 0.07000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | € / R On 14-June-10 | 10.70 | P | Foreign Exchange Future | 0.65700 | 0.65800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.05500 | 0.06300 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 0.70100 | 0.70100 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.04900 | 0.05700 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 0.74500 | 0.74500 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.85 | C | Foreign Exchange Future | 0.35300 | 0.36000 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.85 | P | Foreign Exchange Future | 0.77800 | 0.78000 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.90 | C | Foreign Exchange Future | 0.34100 | 0.34700 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.90 | P | Foreign Exchange Future | 0.81600 | 0.81700 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.95 | C | Foreign Exchange Future | 0.32800 | 0.33500 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 10.95 | P | Foreign Exchange Future | 0.85300 | 0.85500 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.00 | C | Foreign Exchange Future | 0.31700 | 0.32300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.00 | P | Foreign Exchange Future | 0.89200 | 0.89300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.10 | C | Foreign Exchange Future | 0.29500 | 0.30100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.10 | P | Foreign Exchange Future | 0.97000 | 0.97100 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.02300 | 0.02900 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 1.06900 | 1.06700 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.20 | C | Foreign Exchange Future | 0.27500 | 0.28100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.20 | P | Foreign Exchange Future | 1.05000 | 1.05100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.25 | C | Foreign Exchange Future | 0.26600 | 0.27100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.25 | P | Foreign Exchange Future | 1.09100 | 1.09100 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 11.30 | C | Foreign Exchange Future | 0.01700 | 0.02200 | 25 |
| 29/03/2010 | € / R On 14-June-10 | 11.30 | P | Foreign Exchange Future | 1.21300 | 1.21000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 11.35 | C | Foreign Exchange Future | 0.01500 | 0.02000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 11.35 | P | Foreign Exchange Future | 1.26100 | 1.25800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.40 | C | Foreign Exchange Future | 0.24000 | 0.24600 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.40 | P | Foreign Exchange Future | 1.21500 | 1.21600 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 11.45 | C | Foreign Exchange Future | 0.01300 | 0.01700 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 11.45 | P | Foreign Exchange Future | 1.35900 | 1.35500 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 11.50 | C | Foreign Exchange Future | 0.01100 | 0.01500 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 11.50 | P | Foreign Exchange Future | 1.40700 | 1.40300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.55 | C | Foreign Exchange Future | 0.21800 | 0.22300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.55 | P | Foreign Exchange Future | 1.34300 | 1.34300 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 11.60 | C | Foreign Exchange Future | 0.00900 | 0.01300 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 11.60 | P | Foreign Exchange Future | 1.50500 | 1.50100 | 0 |
| 29/03/2010 | € / R On 13-September-10 | 11.66 | C | Foreign Exchange Future | 0.09600 | 0.10000 | 0 |
| 29/03/2010 | € / R On 13-September-10 | 11.66 | P | Foreign Exchange Future | 1.49400 | 1.49200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 11.70 | C | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 11.70 | P | Foreign Exchange Future | 1.60400 | 1.59900 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 11.75 | C | Foreign Exchange Future | 0.00700 | 0.01000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | € / R On 14-June-10 | 11.75 | P | Foreign Exchange Future | 1.65300 | 1.64800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 11.80 | C | Foreign Exchange Future | 0.00600 | 0.00900 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 11.80 | P | Foreign Exchange Future | 1.70200 | 1.69700 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.18200 | 0.18600 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 1.60700 | 1.60600 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.17600 | 0.18100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 1.65100 | 1.65100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.17100 | 0.17600 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 1.69600 | 1.69600 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.16700 | 0.17100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 1.74200 | 1.74100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.16200 | 0.16600 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 1.78700 | 1.78600 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.15800 | 0.16200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 1.83300 | 1.83200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 12.15 | C | Foreign Exchange Future | 0.00300 | 0.00500 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 12.15 | P | Foreign Exchange Future | 2.04900 | 2.04300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.14900 | 0.15300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 1.92400 | 1.92300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.14600 | 0.14900 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 1.97100 | 1.96900 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.13500 | 0.13800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 2.11000 | 2.10800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.55 | C | Foreign Exchange Future | 0.12300 | 0.12700 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.55 | P | Foreign Exchange Future | 2.24800 | 2.24700 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.85 | C | Foreign Exchange Future | 0.10400 | 0.10700 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.85 | P | Foreign Exchange Future | 2.52900 | 2.52700 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.95 | C | Foreign Exchange Future | 0.09800 | 0.10100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 12.95 | P | Foreign Exchange Future | 2.62300 | 2.62100 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.30 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.30 | P | Foreign Exchange Future | 3.19700 | 3.18900 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.35 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.35 | P | Foreign Exchange Future | 3.24700 | 3.23900 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.40 | P | Foreign Exchange Future | 3.29700 | 3.28900 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.45 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.45 | P | Foreign Exchange Future | 3.34600 | 3.33900 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.50 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.50 | P | Foreign Exchange Future | 3.39600 | 3.38900 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.55 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | € / R On 14-June-10 | 13.55 | P | Foreign Exchange Future | 3.44600 | 3.43900 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.60 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.60 | P | Foreign Exchange Future | 3.49600 | 3.48900 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.70 | P | Foreign Exchange Future | 3.59600 | 3.58800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.75 | P | Foreign Exchange Future | 3.64600 | 3.63800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 13.80 | P | Foreign Exchange Future | 3.69600 | 3.68800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.06300 | 0.06600 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 3.48800 | 3.48600 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.06200 | 0.06400 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 3.53700 | 3.53400 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.06100 | 0.06300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 3.58600 | 3.58300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.05900 | 0.06200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 3.63400 | 3.63200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.05700 | 0.05900 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 3.73200 | 3.72900 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 14.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 14.15 | P | Foreign Exchange Future | 4.04600 | 4.03800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.05500 | 0.05700 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 3.83000 | 3.82700 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.05400 | 0.05600 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 3.87900 | 3.87600 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.05100 | 0.05300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 4.02600 | 4.02300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 14.55 | C | Foreign Exchange Future | 0.04600 | 0.04800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 14.55 | P | Foreign Exchange Future | 4.17100 | 4.16800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 14.85 | C | Foreign Exchange Future | 0.03900 | 0.04100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 14.85 | P | Foreign Exchange Future | 4.46400 | 4.46100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 14.95 | C | Foreign Exchange Future | 0.03700 | 0.03900 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 14.95 | P | Foreign Exchange Future | 4.56200 | 4.55900 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.30 | P | Foreign Exchange Future | 5.19600 | 5.18800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.35 | P | Foreign Exchange Future | 5.24600 | 5.23800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.40 | P | Foreign Exchange Future | 5.29600 | 5.28800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | € / R On 14-June-10 | 15.45 | P | Foreign Exchange Future | 5.34600 | 5.33800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.50 | P | Foreign Exchange Future | 5.39600 | 5.38800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.55 | P | Foreign Exchange Future | 5.44600 | 5.43800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.60 | P | Foreign Exchange Future | 5.49600 | 5.48800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.70 | P | Foreign Exchange Future | 5.59600 | 5.58800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.75 | P | Foreign Exchange Future | 5.64600 | 5.63800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 15.80 | P | Foreign Exchange Future | 5.69600 | 5.68800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.02300 | 0.02500 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 5.44800 | 5.44500 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.02300 | 0.02400 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 5.49800 | 5.49400 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.02200 | 0.02400 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 5.54700 | 5.54400 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.02100 | 0.02300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 5.59600 | 5.59300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.02000 | 0.02200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 5.69500 | 5.69200 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 16.15 | P | Foreign Exchange Future | 6.04600 | 6.03800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.01900 | 0.02100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 5.79400 | 5.79100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.01900 | 0.02100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 5.84400 | 5.84100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.01800 | 0.01900 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 5.99300 | 5.98900 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 16.55 | C | Foreign Exchange Future | 0.01500 | 0.01700 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 16.55 | P | Foreign Exchange Future | 6.14000 | 6.13700 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 16.85 | C | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 16.85 | P | Foreign Exchange Future | 6.43600 | 6.43200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 16.95 | C | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 16.95 | P | Foreign Exchange Future | 6.53500 | 6.53100 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.30 | P | Foreign Exchange Future | 7.19600 | 7.18800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | € / R On 14-June-10 | 17.35 | P | Foreign Exchange Future | 7.24600 | 7.23800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.40 | P | Foreign Exchange Future | 7.29600 | 7.28800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.45 | P | Foreign Exchange Future | 7.34600 | 7.33800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.50 | P | Foreign Exchange Future | 7.39600 | 7.38800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.55 | P | Foreign Exchange Future | 7.44600 | 7.43800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.60 | P | Foreign Exchange Future | 7.49600 | 7.48800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.70 | P | Foreign Exchange Future | 7.59600 | 7.58800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.75 | P | Foreign Exchange Future | 7.64600 | 7.63800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 17.80 | P | Foreign Exchange Future | 7.69600 | 7.68800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 17.85 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 17.85 | P | Foreign Exchange Future | 7.42900 | 7.42400 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 17.90 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 17.90 | P | Foreign Exchange Future | 7.47900 | 7.47400 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 17.95 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 17.95 | P | Foreign Exchange Future | 7.52900 | 7.52400 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 18.00 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 18.00 | P | Foreign Exchange Future | 7.57800 | 7.57400 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 18.10 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 18.10 | P | Foreign Exchange Future | 7.67800 | 7.67300 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 18.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 18.15 | P | Foreign Exchange Future | 8.04600 | 8.03800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 18.20 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 18.20 | P | Foreign Exchange Future | 7.77800 | 7.77300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 18.25 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 18.25 | P | Foreign Exchange Future | 7.82800 | 7.82300 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 18.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 18.40 | P | Foreign Exchange Future | 7.97700 | 7.97200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 18.55 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 18.55 | P | Foreign Exchange Future | 8.12700 | 8.12200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 18.85 | C | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 18.85 | P | Foreign Exchange Future | 8.42600 | 8.42200 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 18.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | € / R On 13-December-10 | 18.95 | P | Foreign Exchange Future | 8.52600 | 8.52100 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.30 | P | Foreign Exchange Future | 9.19600 | 9.18800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.35 | P | Foreign Exchange Future | 9.24600 | 9.23800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.40 | P | Foreign Exchange Future | 9.29600 | 9.28800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.45 | P | Foreign Exchange Future | 9.34600 | 9.33800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.50 | P | Foreign Exchange Future | 9.39600 | 9.38800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.55 | P | Foreign Exchange Future | 9.44600 | 9.43800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.60 | P | Foreign Exchange Future | 9.49600 | 9.48800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.70 | P | Foreign Exchange Future | 9.59600 | 9.58800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.75 | P | Foreign Exchange Future | 9.64600 | 9.63800 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 19.80 | P | Foreign Exchange Future | 9.69600 | 9.68800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 19.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 19.85 | P | Foreign Exchange Future | 9.42600 | 9.42100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 19.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 19.90 | P | Foreign Exchange Future | 9.47600 | 9.47100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 19.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 19.95 | P | Foreign Exchange Future | 9.52600 | 9.52100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 20.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 20.00 | P | Foreign Exchange Future | 9.57600 | 9.57100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 20.10 | P | Foreign Exchange Future | 9.67500 | 9.67100 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 20.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 14-June-10 | 20.15 | P | Foreign Exchange Future | 10.04600 | 10.03800 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 20.20 | P | Foreign Exchange Future | 9.77500 | 9.77000 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 20.25 | P | Foreign Exchange Future | 9.82500 | 9.82000 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 20.40 | P | Foreign Exchange Future | 9.97500 | 9.97000 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | € / R On 13-December-10 | 20.55 | P | Foreign Exchange Future | 10.12500 | 10.12000 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 20.85 | P | Foreign Exchange Future | 10.42500 | 10.42000 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | € / R On 13-December-10 | 20.95 | P | Foreign Exchange Future | 10.52500 | 10.52000 | 0 |
| 29/03/2010 | AU\$ / R On 13-December-10 | | | Foreign Exchange Future | 6.87570 | 6.82920 | 50 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.50 | C | Foreign Exchange Future | 4.31500 | 4.26800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.55 | C | Foreign Exchange Future | 4.26500 | 4.21800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.60 | C | Foreign Exchange Future | 4.21500 | 4.16800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.65 | C | Foreign Exchange Future | 4.16500 | 4.11800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.75 | C | Foreign Exchange Future | 4.06500 | 4.01800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.80 | C | Foreign Exchange Future | 4.01500 | 3.96800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.85 | C | Foreign Exchange Future | 3.96500 | 3.91800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.90 | C | Foreign Exchange Future | 3.91500 | 3.86800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.95 | C | Foreign Exchange Future | 3.86500 | 3.81800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 2.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.00 | C | Foreign Exchange Future | 3.81500 | 3.76800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.05 | C | Foreign Exchange Future | 3.76500 | 3.71800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.10 | C | Foreign Exchange Future | 3.71500 | 3.66800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.15 | C | Foreign Exchange Future | 3.66500 | 3.61800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.20 | C | Foreign Exchange Future | 3.61500 | 3.56800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.25 | C | Foreign Exchange Future | 3.56500 | 3.51800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.50 | C | Foreign Exchange Future | 3.31500 | 3.26800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.55 | C | Foreign Exchange Future | 3.26500 | 3.21800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.60 | C | Foreign Exchange Future | 3.21500 | 3.16800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.65 | C | Foreign Exchange Future | 3.16500 | 3.11800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.75 | C | Foreign Exchange Future | 3.06500 | 3.01800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.80 | C | Foreign Exchange Future | 3.01500 | 2.96800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.85 | C | Foreign Exchange Future | 2.96500 | 2.91800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.90 | C | Foreign Exchange Future | 2.91500 | 2.86800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.95 | C | Foreign Exchange Future | 2.86500 | 2.81800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.00 | C | Foreign Exchange Future | 2.81500 | 2.76800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.05 | C | Foreign Exchange Future | 2.76500 | 2.71800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.10 | C | Foreign Exchange Future | 2.71500 | 2.66800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.15 | C | Foreign Exchange Future | 2.66500 | 2.61800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.20 | C | Foreign Exchange Future | 2.61500 | 2.56800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.25 | C | Foreign Exchange Future | 2.56500 | 2.51800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.50 | C | Foreign Exchange Future | 2.31500 | 2.26800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.55 | C | Foreign Exchange Future | 2.26500 | 2.21800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.60 | C | Foreign Exchange Future | 2.21500 | 2.16800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.65 | C | Foreign Exchange Future | 2.16500 | 2.11800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.75 | C | Foreign Exchange Future | 2.06500 | 2.01800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.80 | C | Foreign Exchange Future | 2.01500 | 1.96800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.85 | C | Foreign Exchange Future | 1.96500 | 1.91800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.90 | C | Foreign Exchange Future | 1.91500 | 1.86800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.95 | C | Foreign Exchange Future | 1.86500 | 1.81800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 4.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.00 | C | Foreign Exchange Future | 1.81500 | 1.76800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.05 | C | Foreign Exchange Future | 1.76500 | 1.71800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.10 | C | Foreign Exchange Future | 1.71500 | 1.66800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.15 | C | Foreign Exchange Future | 1.66500 | 1.61800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.20 | C | Foreign Exchange Future | 1.61500 | 1.56800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.25 | C | Foreign Exchange Future | 1.56500 | 1.51800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.50 | C | Foreign Exchange Future | 1.31600 | 1.26800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.50 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.55 | C | Foreign Exchange Future | 1.26600 | 1.21900 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.55 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.60 | C | Foreign Exchange Future | 1.21600 | 1.16900 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.60 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.65 | C | Foreign Exchange Future | 1.16600 | 1.11900 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.65 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.75 | C | Foreign Exchange Future | 1.06700 | 1.02000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.75 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.80 | C | Foreign Exchange Future | 1.01700 | 0.97000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.80 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.85 | C | Foreign Exchange Future | 0.96800 | 0.92100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.85 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.90 | C | Foreign Exchange Future | 0.91800 | 0.87200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.90 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.95 | C | Foreign Exchange Future | 0.86900 | 0.82300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 5.95 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.00 | C | Foreign Exchange Future | 0.82000 | 0.77400 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.00 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.05 | C | Foreign Exchange Future | 0.77200 | 0.72600 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.05 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.10 | C | Foreign Exchange Future | 0.72300 | 0.67800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.10 | P | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.15 | C | Foreign Exchange Future | 0.67500 | 0.63100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.15 | P | Foreign Exchange Future | 0.01000 | 0.01300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.20 | C | Foreign Exchange Future | 0.62800 | 0.58400 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.20 | P | Foreign Exchange Future | 0.01300 | 0.01600 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.25 | C | Foreign Exchange Future | 0.58100 | 0.53800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.25 | P | Foreign Exchange Future | 0.01600 | 0.02000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.50 | C | Foreign Exchange Future | 0.36100 | 0.32400 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.50 | P | Foreign Exchange Future | 0.04600 | 0.05600 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.55 | C | Foreign Exchange Future | 0.32100 | 0.28600 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.55 | P | Foreign Exchange Future | 0.05600 | 0.06800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.60 | C | Foreign Exchange Future | 0.28300 | 0.25000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.60 | P | Foreign Exchange Future | 0.06800 | 0.08200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.65 | C | Foreign Exchange Future | 0.24700 | 0.21500 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.65 | P | Foreign Exchange Future | 0.08200 | 0.09700 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.70 | C | Foreign Exchange Future | 0.21200 | 0.18400 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.70 | P | Foreign Exchange Future | 0.09700 | 0.11600 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.75 | C | Foreign Exchange Future | 0.18100 | 0.15400 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.75 | P | Foreign Exchange Future | 0.11600 | 0.13600 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.80 | C | Foreign Exchange Future | 0.15200 | 0.13300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.80 | P | Foreign Exchange Future | 0.13700 | 0.16500 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.85 | C | Foreign Exchange Future | 0.13100 | 0.11500 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.85 | P | Foreign Exchange Future | 0.16600 | 0.19700 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.90 | C | Foreign Exchange Future | 0.11200 | 0.09800 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.90 | P | Foreign Exchange Future | 0.19700 | 0.23000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.95 | C | Foreign Exchange Future | 0.09600 | 0.08400 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 6.95 | P | Foreign Exchange Future | 0.23100 | 0.26600 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 7.00 | C | Foreign Exchange Future | 0.08200 | 0.07200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 7.00 | P | Foreign Exchange Future | 0.26700 | 0.30400 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 7.05 | C | Foreign Exchange Future | 0.07000 | 0.06200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 7.05 | P | Foreign Exchange Future | 0.30500 | 0.34400 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 7.10 | C | Foreign Exchange Future | 0.06000 | 0.05300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 7.10 | P | Foreign Exchange Future | 0.34500 | 0.38500 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 7.15 | C | Foreign Exchange Future | 0.05100 | 0.04500 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 7.15 | P | Foreign Exchange Future | 0.38600 | 0.42700 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 7.20 | C | Foreign Exchange Future | 0.04400 | 0.03900 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 7.20 | P | Foreign Exchange Future | 0.42900 | 0.47100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 7.25 | C | Foreign Exchange Future | 0.03700 | 0.03300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 7.25 | P | Foreign Exchange Future | 0.47200 | 0.51500 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.50 | P | Foreign Exchange Future | 1.68600 | 1.73300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.55 | P | Foreign Exchange Future | 1.73600 | 1.78300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.60 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.60 | P | Foreign Exchange Future | 1.78600 | 1.83300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.65 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.65 | P | Foreign Exchange Future | 1.83600 | 1.88300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 1.93600 | 1.98300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 1.98600 | 2.03300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.85 | P | Foreign Exchange Future | 2.03600 | 2.08300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.90 | P | Foreign Exchange Future | 2.08600 | 2.13300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 8.95 | P | Foreign Exchange Future | 2.13600 | 2.18300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 9.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 9.00 | P | Foreign Exchange Future | 2.18600 | 2.23300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 9.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 9.05 | P | Foreign Exchange Future | 2.23600 | 2.28300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 9.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 9.10 | P | Foreign Exchange Future | 2.28600 | 2.33300 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 9.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 9.15 | P | Foreign Exchange Future | 2.33500 | 2.38200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 9.20 | P | Foreign Exchange Future | 2.38500 | 2.43200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 9.25 | P | Foreign Exchange Future | 2.43500 | 2.48200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.50 | P | Foreign Exchange Future | 3.68500 | 3.73200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.55 | P | Foreign Exchange Future | 3.73500 | 3.78200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 3.78500 | 3.83200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.65 | P | Foreign Exchange Future | 3.83500 | 3.88200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 3.93500 | 3.98200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 3.98500 | 4.03200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.85 | P | Foreign Exchange Future | 4.03500 | 4.08200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.90 | P | Foreign Exchange Future | 4.08500 | 4.13200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 10.95 | P | Foreign Exchange Future | 4.13500 | 4.18200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 11.00 | P | Foreign Exchange Future | 4.18500 | 4.23200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 11.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 11.05 | P | Foreign Exchange Future | 4.23500 | 4.28200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 11.10 | P | Foreign Exchange Future | 4.28500 | 4.33200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 4.33500 | 4.38200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 11.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 11.20 | P | Foreign Exchange Future | 4.38500 | 4.43200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 11.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 11.25 | P | Foreign Exchange Future | 4.43500 | 4.48200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.50 | P | Foreign Exchange Future | 5.68500 | 5.73200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.55 | P | Foreign Exchange Future | 5.73500 | 5.78200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.60 | P | Foreign Exchange Future | 5.78500 | 5.83200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.65 | P | Foreign Exchange Future | 5.83500 | 5.88200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.75 | P | Foreign Exchange Future | 5.93500 | 5.98200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.80 | P | Foreign Exchange Future | 5.98500 | 6.03200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.85 | P | Foreign Exchange Future | 6.03500 | 6.08200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.90 | P | Foreign Exchange Future | 6.08500 | 6.13200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 12.95 | P | Foreign Exchange Future | 6.13500 | 6.18200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 13.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 13.00 | P | Foreign Exchange Future | 6.18500 | 6.23200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 13.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 13.05 | P | Foreign Exchange Future | 6.23500 | 6.28200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | AU\$ / R On 14-June-10 | 13.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 13.10 | P | Foreign Exchange Future | 6.28500 | 6.33200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 13.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 13.15 | P | Foreign Exchange Future | 6.33500 | 6.38200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 13.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 13.20 | P | Foreign Exchange Future | 6.38500 | 6.43200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 13.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 13.25 | P | Foreign Exchange Future | 6.43500 | 6.48200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.50 | P | Foreign Exchange Future | 7.68500 | 7.73200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.55 | P | Foreign Exchange Future | 7.73500 | 7.78200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.60 | P | Foreign Exchange Future | 7.78500 | 7.83200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.65 | P | Foreign Exchange Future | 7.83500 | 7.88200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.75 | P | Foreign Exchange Future | 7.93500 | 7.98200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.80 | P | Foreign Exchange Future | 7.98500 | 8.03200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.85 | P | Foreign Exchange Future | 8.03500 | 8.08200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.90 | P | Foreign Exchange Future | 8.08500 | 8.13200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 14.95 | P | Foreign Exchange Future | 8.13500 | 8.18200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 15.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 15.00 | P | Foreign Exchange Future | 8.18500 | 8.23200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 15.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 15.05 | P | Foreign Exchange Future | 8.23500 | 8.28200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 15.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 15.10 | P | Foreign Exchange Future | 8.28500 | 8.33200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 15.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 15.15 | P | Foreign Exchange Future | 8.33500 | 8.38200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 15.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 15.20 | P | Foreign Exchange Future | 8.38500 | 8.43200 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 15.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 29/03/2010 | AU\$ / R On 14-June-10 | 15.25 | P | Foreign Exchange Future | 8.43500 | 8.48200 | 0 |
| 29/03/2010 | CAD/ R On 13-September-10 | | | Foreign Exchange Future | 7.02500 | 7.04370 | 0 |
| 29/03/2010 | CAD/ R On 14-June-10 | 7.25 | C | Foreign Exchange Future | 0.17500 | 0.17300 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 29/03/2010 | CAD/ R On 14-June-10 | 7.25 | P | Foreign Exchange Future | 0.12400 | 0.13100 | 0 |
| 29/03/2010 | CAD/ R On 14-June-10 | 7.30 | C | Foreign Exchange Future | 0.14600 | 0.14500 | 0 |
| 29/03/2010 | CAD/ R On 14-June-10 | 7.30 | P | Foreign Exchange Future | 0.14500 | 0.15300 | 0 |
| 29/03/2010 | CAD/ R On 14-June-10 | 7.35 | C | Foreign Exchange Future | 0.12500 | 0.12500 | 0 |
| 29/03/2010 | CAD/ R On 14-June-10 | 7.35 | P | Foreign Exchange Future | 0.17400 | 0.18300 | 0 |
| 30/03/2010 | \$ / R On 14-March-11 | | | Foreign Exchange Future | 7.83290 | 7.85900 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 3.05 | C | Foreign Exchange Future | 4.66500 | 4.69100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 3.50 | C | Foreign Exchange Future | 3.97700 | 4.00300 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 3.50 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 3.60 | C | Foreign Exchange Future | 3.87700 | 3.90300 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 3.60 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 3.65 | C | Foreign Exchange Future | 3.82700 | 3.85300 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 3.65 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 3.70 | C | Foreign Exchange Future | 3.89700 | 3.92400 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 3.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 3.75 | C | Foreign Exchange Future | 3.84700 | 3.87400 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 3.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 3.80 | C | Foreign Exchange Future | 3.79700 | 3.82400 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 3.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 3.85 | C | Foreign Exchange Future | 3.86500 | 3.89200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 3.90 | C | Foreign Exchange Future | 3.81500 | 3.84200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 3.95 | C | Foreign Exchange Future | 3.76600 | 3.79200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 3.95 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.00 | C | Foreign Exchange Future | 3.71600 | 3.74200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.00 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.05 | C | Foreign Exchange Future | 3.66600 | 3.69200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.05 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.10 | C | Foreign Exchange Future | 3.61600 | 3.64200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.10 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.15 | C | Foreign Exchange Future | 3.56600 | 3.59200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.20 | C | Foreign Exchange Future | 3.51600 | 3.54200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.25 | C | Foreign Exchange Future | 3.46600 | 3.49200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.30 | C | Foreign Exchange Future | 3.41600 | 3.44200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | \$ / R On 13-December-10 | 4.35 | C | Foreign Exchange Future | 3.36600 | 3.39200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.35 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.40 | C | Foreign Exchange Future | 3.31600 | 3.34200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.40 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.45 | C | Foreign Exchange Future | 3.26600 | 3.29200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.45 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.50 | C | Foreign Exchange Future | 3.21600 | 3.24300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.50 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 4.55 | C | Foreign Exchange Future | 2.92700 | 2.95300 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 4.55 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 4.60 | C | Foreign Exchange Future | 2.87700 | 2.90300 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 4.60 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 4.65 | C | Foreign Exchange Future | 2.82700 | 2.85300 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 4.65 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 4.70 | C | Foreign Exchange Future | 2.89700 | 2.92400 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 4.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 4.75 | C | Foreign Exchange Future | 2.84700 | 2.87400 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 4.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 4.80 | C | Foreign Exchange Future | 2.79700 | 2.82400 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 4.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.85 | C | Foreign Exchange Future | 2.86700 | 2.89300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.85 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.90 | C | Foreign Exchange Future | 2.81700 | 2.84400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.90 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.95 | C | Foreign Exchange Future | 2.76800 | 2.79400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 4.95 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.00 | C | Foreign Exchange Future | 2.71800 | 2.74400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.00 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.05 | C | Foreign Exchange Future | 2.66800 | 2.69400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.05 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.10 | C | Foreign Exchange Future | 2.61800 | 2.64500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.10 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.15 | C | Foreign Exchange Future | 2.56900 | 2.59500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.15 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.20 | C | Foreign Exchange Future | 2.51900 | 2.54500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.20 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.25 | C | Foreign Exchange Future | 2.46900 | 2.49500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.25 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.30 | C | Foreign Exchange Future | 2.41900 | 2.44600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.30 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | \$ / R On 13-December-10 | 5.35 | C | Foreign Exchange Future | 2.37000 | 2.39600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.35 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.40 | C | Foreign Exchange Future | 2.32000 | 2.34600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.40 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.45 | C | Foreign Exchange Future | 2.27100 | 2.29700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.45 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.50 | C | Foreign Exchange Future | 2.22100 | 2.24700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.50 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 5.55 | C | Foreign Exchange Future | 1.92800 | 1.95300 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 5.55 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 5.60 | C | Foreign Exchange Future | 1.87800 | 1.90300 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 5.60 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 5.65 | C | Foreign Exchange Future | 1.82800 | 1.85300 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 5.65 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 5.70 | C | Foreign Exchange Future | 1.90000 | 1.92700 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 5.70 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 5.75 | C | Foreign Exchange Future | 1.85100 | 1.87800 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 5.75 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 5.80 | C | Foreign Exchange Future | 1.80100 | 1.82800 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 5.80 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.85 | C | Foreign Exchange Future | 1.87600 | 1.90200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.85 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.90 | C | Foreign Exchange Future | 1.82800 | 1.85300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.90 | P | Foreign Exchange Future | 0.01300 | 0.01200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.95 | C | Foreign Exchange Future | 1.77900 | 1.80500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 5.95 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.00 | C | Foreign Exchange Future | 1.73000 | 1.75600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.00 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.05 | C | Foreign Exchange Future | 1.68200 | 1.70800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.05 | P | Foreign Exchange Future | 0.01700 | 0.01700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.10 | C | Foreign Exchange Future | 1.63400 | 1.65900 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.10 | P | Foreign Exchange Future | 0.01900 | 0.01800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.15 | C | Foreign Exchange Future | 1.58600 | 1.61100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.15 | P | Foreign Exchange Future | 0.02100 | 0.02000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.20 | C | Foreign Exchange Future | 1.53800 | 1.56400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.20 | P | Foreign Exchange Future | 0.02300 | 0.02300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.25 | C | Foreign Exchange Future | 1.49000 | 1.51600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.25 | P | Foreign Exchange Future | 0.02500 | 0.02500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.30 | C | Foreign Exchange Future | 1.44300 | 1.46800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.30 | P | Foreign Exchange Future | 0.02800 | 0.02700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | \$ / R On 13-December-10 | 6.35 | C | Foreign Exchange Future | 1.39600 | 1.42100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.35 | P | Foreign Exchange Future | 0.03100 | 0.03000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.40 | C | Foreign Exchange Future | 1.34900 | 1.37400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.40 | P | Foreign Exchange Future | 0.03400 | 0.03300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.45 | C | Foreign Exchange Future | 1.30200 | 1.32800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.45 | P | Foreign Exchange Future | 0.03700 | 0.03700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.50 | C | Foreign Exchange Future | 1.25600 | 1.28100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.50 | P | Foreign Exchange Future | 0.04100 | 0.04000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 6.55 | C | Foreign Exchange Future | 0.93300 | 0.95800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 6.55 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 6.60 | C | Foreign Exchange Future | 0.88500 | 0.90900 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 6.60 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 6.65 | C | Foreign Exchange Future | 0.83700 | 0.86100 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 6.65 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 6.70 | C | Foreign Exchange Future | 0.92900 | 0.95500 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 6.70 | P | Foreign Exchange Future | 0.03200 | 0.03100 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 6.75 | C | Foreign Exchange Future | 0.88600 | 0.91100 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 6.75 | P | Foreign Exchange Future | 0.03900 | 0.03700 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 6.80 | C | Foreign Exchange Future | 0.84300 | 0.86800 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 6.80 | P | Foreign Exchange Future | 0.04600 | 0.04400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.85 | C | Foreign Exchange Future | 0.95200 | 0.97400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.85 | P | Foreign Exchange Future | 0.08700 | 0.08300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.90 | C | Foreign Exchange Future | 0.91300 | 0.93500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.90 | P | Foreign Exchange Future | 0.09800 | 0.09400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.95 | C | Foreign Exchange Future | 0.87500 | 0.89600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 6.95 | P | Foreign Exchange Future | 0.11000 | 0.10500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.00 | C | Foreign Exchange Future | 0.83900 | 0.85900 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.00 | P | Foreign Exchange Future | 0.12400 | 0.11800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.05 | C | Foreign Exchange Future | 0.80300 | 0.82300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.05 | P | Foreign Exchange Future | 0.13800 | 0.13200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.10 | C | Foreign Exchange Future | 0.76800 | 0.78800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.10 | P | Foreign Exchange Future | 0.15300 | 0.14700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.15 | C | Foreign Exchange Future | 0.73400 | 0.75400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.15 | P | Foreign Exchange Future | 0.16900 | 0.16300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.20 | C | Foreign Exchange Future | 0.70100 | 0.72000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.20 | P | Foreign Exchange Future | 0.18600 | 0.17900 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.25 | C | Foreign Exchange Future | 0.66900 | 0.68800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.25 | P | Foreign Exchange Future | 0.20400 | 0.19700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.30 | C | Foreign Exchange Future | 0.63900 | 0.65700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.30 | P | Foreign Exchange Future | 0.22400 | 0.21600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | \$ / R On 13-December-10 | 7.35 | C | Foreign Exchange Future | 0.60900 | 0.62700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.35 | P | Foreign Exchange Future | 0.24400 | 0.23600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.40 | C | Foreign Exchange Future | 0.58000 | 0.59800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.40 | P | Foreign Exchange Future | 0.26500 | 0.25700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.45 | C | Foreign Exchange Future | 0.55300 | 0.57000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.45 | P | Foreign Exchange Future | 0.28800 | 0.27900 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.50 | C | Foreign Exchange Future | 0.52600 | 0.54300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.50 | P | Foreign Exchange Future | 0.31100 | 0.30200 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 7.55 | C | Foreign Exchange Future | 0.15900 | 0.17200 | 1,430 |
| 30/03/2010 | \$ / R On 14-June-10 | 7.55 | P | Foreign Exchange Future | 0.23200 | 0.22000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 7.60 | C | Foreign Exchange Future | 0.14100 | 0.15400 | 6,350 |
| 30/03/2010 | \$ / R On 14-June-10 | 7.60 | P | Foreign Exchange Future | 0.26400 | 0.25200 | 130 |
| 30/03/2010 | \$ / R On 14-June-10 | 7.65 | C | Foreign Exchange Future | 0.12500 | 0.13700 | 100 |
| 30/03/2010 | \$ / R On 14-June-10 | 7.65 | P | Foreign Exchange Future | 0.29800 | 0.28500 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 7.70 | C | Foreign Exchange Future | 0.27800 | 0.29100 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 7.70 | P | Foreign Exchange Future | 0.38100 | 0.36700 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 7.75 | C | Foreign Exchange Future | 0.26100 | 0.27400 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 7.75 | P | Foreign Exchange Future | 0.41400 | 0.40000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.80 | C | Foreign Exchange Future | 0.39200 | 0.40500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.80 | P | Foreign Exchange Future | 0.47700 | 0.46400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 0.37500 | 0.38700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.51000 | 0.49600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 0.35800 | 0.37000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.54300 | 0.52900 | 0 |
| 30/03/2010 | \$ / R On 14-March-11 | 7.95 | C | Foreign Exchange Future | 0.46600 | 0.48000 | 0 |
| 30/03/2010 | \$ / R On 14-March-11 | 7.95 | P | Foreign Exchange Future | 0.58300 | 0.57100 | 0 |
| 30/03/2010 | \$ / R On 14-March-11 | 8.00 | C | Foreign Exchange Future | 0.44500 | 0.45800 | 0 |
| 30/03/2010 | \$ / R On 14-March-11 | 8.00 | P | Foreign Exchange Future | 0.61200 | 0.59900 | 0 |
| 30/03/2010 | \$ / R On 14-March-11 | 8.05 | C | Foreign Exchange Future | 0.45500 | 0.46800 | 0 |
| 30/03/2010 | \$ / R On 14-March-11 | 8.05 | P | Foreign Exchange Future | 0.67200 | 0.65900 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 0.30000 | 0.31000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.68500 | 0.66900 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.15 | C | Foreign Exchange Future | 0.28700 | 0.29700 | 4,400 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.15 | P | Foreign Exchange Future | 0.72200 | 0.70600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 0.27500 | 0.28500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.76000 | 0.74400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 0.26400 | 0.27300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.79900 | 0.78200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.30 | C | Foreign Exchange Future | 0.25300 | 0.26100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.30 | P | Foreign Exchange Future | 0.83800 | 0.82000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | \$ / R On 13-December-10 | 8.35 | C | Foreign Exchange Future | 0.24200 | 0.25100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.35 | P | Foreign Exchange Future | 0.87700 | 0.86000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 0.23300 | 0.24100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.91800 | 0.90000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.45 | C | Foreign Exchange Future | 0.22300 | 0.23100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.45 | P | Foreign Exchange Future | 0.95800 | 0.94000 | 0 |
| 30/03/2010 | \$ / R On 14-March-11 | 8.50 | C | Foreign Exchange Future | 0.32800 | 0.33900 | 30,000 |
| 30/03/2010 | \$ / R On 14-March-11 | 8.50 | P | Foreign Exchange Future | 0.99500 | 0.98000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 0.20600 | 0.21300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 1.04100 | 1.02200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.60 | C | Foreign Exchange Future | 0.19800 | 0.20500 | 117 |
| 30/03/2010 | \$ / R On 13-December-10 | 8.60 | P | Foreign Exchange Future | 1.08300 | 1.06400 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 8.65 | C | Foreign Exchange Future | 0.01200 | 0.01400 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 8.65 | P | Foreign Exchange Future | 1.18500 | 1.16200 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 8.70 | C | Foreign Exchange Future | 0.08800 | 0.09300 | 3,000 |
| 30/03/2010 | \$ / R On 13-September-10 | 8.70 | P | Foreign Exchange Future | 1.19100 | 1.16900 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 0.01000 | 0.01200 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 1.28300 | 1.26000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 0.00900 | 0.01100 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 1.33200 | 1.30900 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 8.85 | C | Foreign Exchange Future | 0.00800 | 0.01000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 8.85 | P | Foreign Exchange Future | 1.38100 | 1.35800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 8.90 | C | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 8.90 | P | Foreign Exchange Future | 1.43000 | 1.40700 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 8.95 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 8.95 | P | Foreign Exchange Future | 1.48000 | 1.45600 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 9.00 | C | Foreign Exchange Future | 0.06600 | 0.07000 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 9.00 | P | Foreign Exchange Future | 1.46900 | 1.44600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 9.05 | C | Foreign Exchange Future | 0.14200 | 0.14700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 9.05 | P | Foreign Exchange Future | 1.47700 | 1.45600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 0.13700 | 0.14200 | 330 |
| 30/03/2010 | \$ / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 1.52200 | 1.50100 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 9.15 | C | Foreign Exchange Future | 0.05800 | 0.06100 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 9.15 | P | Foreign Exchange Future | 1.61100 | 1.58700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 0.12800 | 0.13200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 1.61300 | 1.59100 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 9.25 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 9.25 | P | Foreign Exchange Future | 1.77700 | 1.75300 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 9.30 | C | Foreign Exchange Future | 0.05100 | 0.05400 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 9.30 | P | Foreign Exchange Future | 1.75400 | 1.73000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | \$ / R On 14-June-10 | 9.35 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 9.35 | P | Foreign Exchange Future | 1.87600 | 1.85200 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 9.40 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 26,596 |
| 30/03/2010 | \$ / R On 14-June-10 | 9.40 | P | Foreign Exchange Future | 1.92600 | 1.90200 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 9.45 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 9.45 | P | Foreign Exchange Future | 1.97600 | 1.95100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 9.50 | C | Foreign Exchange Future | 0.10600 | 0.11000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 9.50 | P | Foreign Exchange Future | 1.89100 | 1.86900 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.10300 | 0.10600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 1.93800 | 1.91500 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 9.60 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 9.60 | P | Foreign Exchange Future | 2.12500 | 2.10100 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 9.65 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 9.65 | P | Foreign Exchange Future | 2.17500 | 2.15000 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 9.70 | C | Foreign Exchange Future | 0.03600 | 0.03900 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 9.70 | P | Foreign Exchange Future | 2.13900 | 2.11500 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 9.75 | C | Foreign Exchange Future | 0.03400 | 0.03600 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 9.75 | P | Foreign Exchange Future | 2.18700 | 2.16200 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 9.80 | C | Foreign Exchange Future | 0.03200 | 0.03500 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 9.80 | P | Foreign Exchange Future | 2.23500 | 2.21100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.08500 | 0.08900 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 2.22000 | 2.19800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.08200 | 0.08600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 2.26700 | 2.24500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.08000 | 0.08300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 2.31500 | 2.29200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.07700 | 0.08000 | 300 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 2.36200 | 2.33900 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.05 | C | Foreign Exchange Future | 0.07500 | 0.07700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.05 | P | Foreign Exchange Future | 2.41000 | 2.38600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.07200 | 0.07500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 2.45700 | 2.43400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.15 | C | Foreign Exchange Future | 0.07000 | 0.07300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.15 | P | Foreign Exchange Future | 2.50500 | 2.48200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.06800 | 0.07000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 2.55300 | 2.52900 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.06600 | 0.06800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 2.60100 | 2.57700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.30 | C | Foreign Exchange Future | 0.06400 | 0.06600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.30 | P | Foreign Exchange Future | 2.64900 | 2.62500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | \$ / R On 13-December-10 | 10.35 | C | Foreign Exchange Future | 0.06200 | 0.06400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.35 | P | Foreign Exchange Future | 2.69700 | 2.67300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.06000 | 0.06200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 2.74500 | 2.72100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.45 | C | Foreign Exchange Future | 0.05800 | 0.06000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 10.45 | P | Foreign Exchange Future | 2.79300 | 2.76900 | 0 |
| 30/03/2010 | \$ / R On 14-March-11 | 10.50 | C | Foreign Exchange Future | 0.10700 | 0.11100 | 30,000 |
| 30/03/2010 | \$ / R On 14-March-11 | 10.50 | P | Foreign Exchange Future | 2.77400 | 2.75200 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 10.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 10.55 | P | Foreign Exchange Future | 3.07300 | 3.04800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 3.12300 | 3.09800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 10.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 10.65 | P | Foreign Exchange Future | 3.17300 | 3.14800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 10.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 10.70 | P | Foreign Exchange Future | 3.22300 | 3.19800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 3.27300 | 3.24800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 3.32300 | 3.29800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.00 | P | Foreign Exchange Future | 3.52300 | 3.49800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 11.05 | C | Foreign Exchange Future | 0.04200 | 0.04300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 11.05 | P | Foreign Exchange Future | 3.37700 | 3.35200 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.10 | P | Foreign Exchange Future | 3.62300 | 3.59800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 3.67300 | 3.64800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.20 | P | Foreign Exchange Future | 3.72300 | 3.69800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.25 | P | Foreign Exchange Future | 3.77300 | 3.74800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.30 | P | Foreign Exchange Future | 3.82300 | 3.79800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.35 | P | Foreign Exchange Future | 3.87300 | 3.84800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.40 | P | Foreign Exchange Future | 3.92300 | 3.89800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.45 | P | Foreign Exchange Future | 3.97300 | 3.94800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | \$ / R On 14-June-10 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.50 | P | Foreign Exchange Future | 4.02300 | 3.99800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.55 | P | Foreign Exchange Future | 4.07300 | 4.04800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.60 | P | Foreign Exchange Future | 4.12300 | 4.09800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 11.65 | P | Foreign Exchange Future | 4.17300 | 4.14800 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 11.70 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 11.70 | P | Foreign Exchange Future | 4.10700 | 4.08100 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 11.75 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 11.75 | P | Foreign Exchange Future | 4.15700 | 4.13100 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 11.80 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 11.80 | P | Foreign Exchange Future | 4.20700 | 4.18100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.02800 | 0.02900 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 4.16300 | 4.13800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.02700 | 0.02800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 4.21200 | 4.18700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.02600 | 0.02700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 4.26100 | 4.23600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.02500 | 0.02600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 4.31000 | 4.28500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.02400 | 0.02500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 4.35900 | 4.33400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.02300 | 0.02500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 4.40800 | 4.38400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.15 | C | Foreign Exchange Future | 0.02300 | 0.02400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.15 | P | Foreign Exchange Future | 4.45800 | 4.43300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.02200 | 0.02300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 4.50700 | 4.48200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.02100 | 0.02200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 4.55600 | 4.53100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.30 | C | Foreign Exchange Future | 0.02000 | 0.02100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.30 | P | Foreign Exchange Future | 4.60500 | 4.58000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.35 | C | Foreign Exchange Future | 0.02000 | 0.02100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.35 | P | Foreign Exchange Future | 4.65500 | 4.63000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.01900 | 0.02000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 4.70400 | 4.67900 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.45 | C | Foreign Exchange Future | 0.01900 | 0.01900 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.45 | P | Foreign Exchange Future | 4.75400 | 4.72800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | \$ / R On 13-December-10 | 12.50 | C | Foreign Exchange Future | 0.01800 | 0.01900 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 12.50 | P | Foreign Exchange Future | 4.80300 | 4.77800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 12.55 | P | Foreign Exchange Future | 5.07300 | 5.04800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 12.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 12.60 | P | Foreign Exchange Future | 5.12300 | 5.09800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 12.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 12.65 | P | Foreign Exchange Future | 5.17300 | 5.14800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 12.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 12.70 | P | Foreign Exchange Future | 5.22300 | 5.19800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 12.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 12.75 | P | Foreign Exchange Future | 5.27300 | 5.24800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 12.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 12.80 | P | Foreign Exchange Future | 5.32300 | 5.29800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.00 | P | Foreign Exchange Future | 5.52300 | 5.49800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 13.05 | C | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 13.05 | P | Foreign Exchange Future | 5.34800 | 5.32200 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.10 | P | Foreign Exchange Future | 5.62300 | 5.59800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.15 | P | Foreign Exchange Future | 5.67300 | 5.64800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.20 | P | Foreign Exchange Future | 5.72300 | 5.69800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.30 | P | Foreign Exchange Future | 5.82300 | 5.79800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.35 | P | Foreign Exchange Future | 5.87300 | 5.84800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.40 | P | Foreign Exchange Future | 5.92300 | 5.89800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.45 | P | Foreign Exchange Future | 5.97300 | 5.94800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.50 | P | Foreign Exchange Future | 6.02300 | 5.99800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.60 | P | Foreign Exchange Future | 6.12300 | 6.09800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 13.65 | P | Foreign Exchange Future | 6.17300 | 6.14800 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 13.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 13.70 | P | Foreign Exchange Future | 6.10300 | 6.07600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | \$ / R On 13-September-10 | 13.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 13.75 | P | Foreign Exchange Future | 6.15300 | 6.12600 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 13.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 13.80 | P | Foreign Exchange Future | 6.20300 | 6.17600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 6.14200 | 6.11700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 6.19200 | 6.16700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 6.24200 | 6.21600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 6.29100 | 6.26600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.05 | C | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.05 | P | Foreign Exchange Future | 6.34100 | 6.31500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 6.39100 | 6.36500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.15 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.15 | P | Foreign Exchange Future | 6.44000 | 6.41500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 6.49000 | 6.46500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 6.54000 | 6.51400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.30 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.30 | P | Foreign Exchange Future | 6.59000 | 6.56400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.35 | C | Foreign Exchange Future | 0.00400 | 0.00500 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.35 | P | Foreign Exchange Future | 6.63900 | 6.61400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 6.68900 | 6.66300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.45 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.45 | P | Foreign Exchange Future | 6.73900 | 6.71300 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.50 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 14.50 | P | Foreign Exchange Future | 6.78900 | 6.76300 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 14.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 14.55 | P | Foreign Exchange Future | 7.07300 | 7.04800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 14.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 14.60 | P | Foreign Exchange Future | 7.12300 | 7.09800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 14.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 14.70 | P | Foreign Exchange Future | 7.22300 | 7.19800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 14.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 14.75 | P | Foreign Exchange Future | 7.27300 | 7.24800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | \$ / R On 14-June-10 | 14.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 14.80 | P | Foreign Exchange Future | 7.32300 | 7.29800 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 15.05 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 15.05 | P | Foreign Exchange Future | 7.33700 | 7.31100 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 15.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 15.50 | P | Foreign Exchange Future | 8.02300 | 7.99800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 15.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 15.60 | P | Foreign Exchange Future | 8.12300 | 8.09800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 15.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 15.65 | P | Foreign Exchange Future | 8.17300 | 8.14800 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 15.70 | P | Foreign Exchange Future | 8.10300 | 8.07600 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 15.75 | P | Foreign Exchange Future | 8.15300 | 8.12600 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 13-September-10 | 15.80 | P | Foreign Exchange Future | 8.20300 | 8.17600 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 8.13600 | 8.11000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 8.18600 | 8.16000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 8.23600 | 8.21000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 8.28600 | 8.26000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.05 | P | Foreign Exchange Future | 8.33600 | 8.31000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 8.38600 | 8.36000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.15 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.15 | P | Foreign Exchange Future | 8.43600 | 8.41000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 8.48600 | 8.46000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 8.53600 | 8.51000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.30 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.30 | P | Foreign Exchange Future | 8.58600 | 8.56000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.35 | P | Foreign Exchange Future | 8.63500 | 8.61000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 8.68500 | 8.66000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | \$ / R On 13-December-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.45 | P | Foreign Exchange Future | 8.73500 | 8.70900 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 13-December-10 | 16.50 | P | Foreign Exchange Future | 8.78500 | 8.75900 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 16.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 16.55 | P | Foreign Exchange Future | 9.07300 | 9.04800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 16.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 16.60 | P | Foreign Exchange Future | 9.12300 | 9.09800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 16.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 16.70 | P | Foreign Exchange Future | 9.22300 | 9.19800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 16.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 16.75 | P | Foreign Exchange Future | 9.27300 | 9.24800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 16.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 16.80 | P | Foreign Exchange Future | 9.32300 | 9.29800 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 17.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | \$ / R On 14-June-10 | 17.50 | P | Foreign Exchange Future | 10.02300 | 9.99800 | 0 |
| 30/03/2010 | £ / R On 13-December-10 | | | Foreign Exchange Future | 11.63670 | 11.57630 | 7 |
| 30/03/2010 | £ / R On 14-June-10 | 7.90 | C | Foreign Exchange Future | 3.38700 | 3.32900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 7.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.05 | C | Foreign Exchange Future | 3.23800 | 3.17900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.05 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.15 | C | Foreign Exchange Future | 3.13800 | 3.07900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.15 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.20 | C | Foreign Exchange Future | 3.08800 | 3.02900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.20 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.25 | C | Foreign Exchange Future | 3.03800 | 2.97900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.25 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.35 | C | Foreign Exchange Future | 2.93800 | 2.87900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.35 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.40 | C | Foreign Exchange Future | 2.88800 | 2.82900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.40 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.55 | C | Foreign Exchange Future | 2.73800 | 2.68000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.55 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.60 | C | Foreign Exchange Future | 2.68800 | 2.63000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.60 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.65 | C | Foreign Exchange Future | 2.63800 | 2.58000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.65 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.70 | C | Foreign Exchange Future | 2.58800 | 2.53000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.70 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 2.53800 | 2.48000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | £ / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 2.48800 | 2.43000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.85 | C | Foreign Exchange Future | 2.43800 | 2.38000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.90 | C | Foreign Exchange Future | 2.38900 | 2.33000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.90 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.95 | C | Foreign Exchange Future | 2.33900 | 2.28000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 8.95 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.00 | C | Foreign Exchange Future | 2.28900 | 2.23100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.00 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.05 | C | Foreign Exchange Future | 2.23900 | 2.18100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.05 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.10 | C | Foreign Exchange Future | 2.18900 | 2.13100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.10 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.15 | C | Foreign Exchange Future | 2.13900 | 2.08100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.15 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.20 | C | Foreign Exchange Future | 2.08900 | 2.03100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.20 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.25 | C | Foreign Exchange Future | 2.04000 | 1.98200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.25 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.30 | C | Foreign Exchange Future | 1.99000 | 1.93200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.30 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.35 | C | Foreign Exchange Future | 1.94000 | 1.88200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.35 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.40 | C | Foreign Exchange Future | 1.89000 | 1.83200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.40 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.45 | C | Foreign Exchange Future | 1.84100 | 1.78300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.45 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.50 | C | Foreign Exchange Future | 1.79100 | 1.73300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.50 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.55 | C | Foreign Exchange Future | 1.74100 | 1.68300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.55 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.60 | C | Foreign Exchange Future | 1.69200 | 1.63400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.60 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.65 | C | Foreign Exchange Future | 1.64200 | 1.58400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.65 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.70 | C | Foreign Exchange Future | 1.59200 | 1.53500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.70 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.75 | C | Foreign Exchange Future | 1.54300 | 1.48500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | £ / R On 14-June-10 | 9.75 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.80 | C | Foreign Exchange Future | 1.49300 | 1.43600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.80 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.85 | C | Foreign Exchange Future | 1.44400 | 1.38700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.85 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.90 | C | Foreign Exchange Future | 1.39400 | 1.33700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.90 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.95 | C | Foreign Exchange Future | 1.34500 | 1.28800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 9.95 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.00 | C | Foreign Exchange Future | 1.29600 | 1.23900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.00 | P | Foreign Exchange Future | 0.00900 | 0.01000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.05 | C | Foreign Exchange Future | 1.24700 | 1.19000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.05 | P | Foreign Exchange Future | 0.01000 | 0.01100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.10 | C | Foreign Exchange Future | 1.19800 | 1.14100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.10 | P | Foreign Exchange Future | 0.01100 | 0.01200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.15 | C | Foreign Exchange Future | 1.14900 | 1.09300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.15 | P | Foreign Exchange Future | 0.01200 | 0.01400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.20 | C | Foreign Exchange Future | 1.10000 | 1.04400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.20 | P | Foreign Exchange Future | 0.01300 | 0.01500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.25 | C | Foreign Exchange Future | 1.05100 | 0.99700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.25 | P | Foreign Exchange Future | 0.01400 | 0.01800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.30 | C | Foreign Exchange Future | 1.00300 | 0.95100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.30 | P | Foreign Exchange Future | 0.01600 | 0.02200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.35 | C | Foreign Exchange Future | 0.95600 | 0.90500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.35 | P | Foreign Exchange Future | 0.01900 | 0.02600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.40 | C | Foreign Exchange Future | 0.91000 | 0.86000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.40 | P | Foreign Exchange Future | 0.02300 | 0.03100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.45 | C | Foreign Exchange Future | 0.86500 | 0.81600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.45 | P | Foreign Exchange Future | 0.02800 | 0.03700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.50 | C | Foreign Exchange Future | 0.82000 | 0.77200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.50 | P | Foreign Exchange Future | 0.03300 | 0.04300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.55 | C | Foreign Exchange Future | 0.77700 | 0.72900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.55 | P | Foreign Exchange Future | 0.04000 | 0.05000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.73400 | 0.68700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 0.04700 | 0.05800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.65 | C | Foreign Exchange Future | 0.69200 | 0.64700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.65 | P | Foreign Exchange Future | 0.05500 | 0.06800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.70 | C | Foreign Exchange Future | 0.65100 | 0.60700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.70 | P | Foreign Exchange Future | 0.06400 | 0.07800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.61100 | 0.56800 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | £ / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 0.07400 | 0.08900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.57300 | 0.53100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 0.08600 | 0.10200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.85 | C | Foreign Exchange Future | 0.53600 | 0.49500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.85 | P | Foreign Exchange Future | 0.09900 | 0.11600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.90 | C | Foreign Exchange Future | 0.50000 | 0.46000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.90 | P | Foreign Exchange Future | 0.11300 | 0.13100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.95 | C | Foreign Exchange Future | 0.46500 | 0.42600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 10.95 | P | Foreign Exchange Future | 0.12800 | 0.14700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.00 | C | Foreign Exchange Future | 0.43200 | 0.39400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.00 | P | Foreign Exchange Future | 0.14500 | 0.16500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.05 | C | Foreign Exchange Future | 0.40000 | 0.36300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.05 | P | Foreign Exchange Future | 0.16300 | 0.18400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.10 | C | Foreign Exchange Future | 0.37000 | 0.33400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.10 | P | Foreign Exchange Future | 0.18300 | 0.20500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.34100 | 0.30600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 0.20400 | 0.22700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.20 | C | Foreign Exchange Future | 0.31400 | 0.28000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.20 | P | Foreign Exchange Future | 0.22700 | 0.25100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.25 | C | Foreign Exchange Future | 0.28800 | 0.26000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.25 | P | Foreign Exchange Future | 0.25100 | 0.28100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.30 | C | Foreign Exchange Future | 0.26300 | 0.24100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.30 | P | Foreign Exchange Future | 0.27600 | 0.31200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.35 | C | Foreign Exchange Future | 0.24400 | 0.22400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.35 | P | Foreign Exchange Future | 0.30700 | 0.34500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.40 | C | Foreign Exchange Future | 0.22700 | 0.20700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.40 | P | Foreign Exchange Future | 0.34000 | 0.37800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.45 | C | Foreign Exchange Future | 0.21000 | 0.19200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.45 | P | Foreign Exchange Future | 0.37300 | 0.41300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.50 | C | Foreign Exchange Future | 0.19500 | 0.17900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.50 | P | Foreign Exchange Future | 0.40800 | 0.45000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.55 | C | Foreign Exchange Future | 0.18100 | 0.16600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.55 | P | Foreign Exchange Future | 0.44400 | 0.48700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.60 | C | Foreign Exchange Future | 0.16800 | 0.15400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.60 | P | Foreign Exchange Future | 0.48100 | 0.52500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.65 | C | Foreign Exchange Future | 0.15600 | 0.14300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.65 | P | Foreign Exchange Future | 0.51900 | 0.56400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.70 | C | Foreign Exchange Future | 0.14500 | 0.13300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.70 | P | Foreign Exchange Future | 0.55800 | 0.60400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.75 | C | Foreign Exchange Future | 0.13500 | 0.12400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | £ / R On 14-June-10 | 11.75 | P | Foreign Exchange Future | 0.59800 | 0.64500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.80 | C | Foreign Exchange Future | 0.12500 | 0.11600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.80 | P | Foreign Exchange Future | 0.63800 | 0.68700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.85 | C | Foreign Exchange Future | 0.11700 | 0.10800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.85 | P | Foreign Exchange Future | 0.68000 | 0.72900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.90 | C | Foreign Exchange Future | 0.10900 | 0.10100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.90 | P | Foreign Exchange Future | 0.72200 | 0.77200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.95 | C | Foreign Exchange Future | 0.10100 | 0.09400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 11.95 | P | Foreign Exchange Future | 0.76400 | 0.81500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.00 | C | Foreign Exchange Future | 0.09400 | 0.08800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.00 | P | Foreign Exchange Future | 0.80700 | 0.85900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.05 | C | Foreign Exchange Future | 0.08800 | 0.08200 | 28 |
| 30/03/2010 | £ / R On 14-June-10 | 12.05 | P | Foreign Exchange Future | 0.85100 | 0.90300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.10 | C | Foreign Exchange Future | 0.08200 | 0.07700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.10 | P | Foreign Exchange Future | 0.89500 | 0.94800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.15 | C | Foreign Exchange Future | 0.07700 | 0.07200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.15 | P | Foreign Exchange Future | 0.94000 | 0.99300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.20 | C | Foreign Exchange Future | 0.07200 | 0.06800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.20 | P | Foreign Exchange Future | 0.98500 | 1.03900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.25 | C | Foreign Exchange Future | 0.06800 | 0.06300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.25 | P | Foreign Exchange Future | 1.03100 | 1.08400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.30 | C | Foreign Exchange Future | 0.06300 | 0.06000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.30 | P | Foreign Exchange Future | 1.07600 | 1.13100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.35 | C | Foreign Exchange Future | 0.06000 | 0.05600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.35 | P | Foreign Exchange Future | 1.12300 | 1.17700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.40 | C | Foreign Exchange Future | 0.05600 | 0.05300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.40 | P | Foreign Exchange Future | 1.16900 | 1.22400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.45 | C | Foreign Exchange Future | 0.05300 | 0.05000 | 8,032 |
| 30/03/2010 | £ / R On 14-June-10 | 12.45 | P | Foreign Exchange Future | 1.21600 | 1.27100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.50 | C | Foreign Exchange Future | 0.05000 | 0.04700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.50 | P | Foreign Exchange Future | 1.26300 | 1.31800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.55 | C | Foreign Exchange Future | 0.04700 | 0.04400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.55 | P | Foreign Exchange Future | 1.31000 | 1.36500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.60 | C | Foreign Exchange Future | 0.04400 | 0.04200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.60 | P | Foreign Exchange Future | 1.35700 | 1.41300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.65 | C | Foreign Exchange Future | 0.04200 | 0.04000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.65 | P | Foreign Exchange Future | 1.40500 | 1.46100 | 0 |
| 30/03/2010 | £ / R On 13-September-10 | 12.70 | C | Foreign Exchange Future | 0.16400 | 0.17500 | 0 |
| 30/03/2010 | £ / R On 13-September-10 | 12.70 | P | Foreign Exchange Future | 1.40200 | 1.47000 | 0 |
| 30/03/2010 | £ / R On 13-September-10 | 12.75 | C | Foreign Exchange Future | 0.15500 | 0.16600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | £ / R On 13-September-10 | 12.75 | P | Foreign Exchange Future | 1.44300 | 1.51100 | 0 |
| 30/03/2010 | £ / R On 13-September-10 | 12.80 | C | Foreign Exchange Future | 0.14600 | 0.15800 | 0 |
| 30/03/2010 | £ / R On 13-September-10 | 12.80 | P | Foreign Exchange Future | 1.48400 | 1.55300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.85 | C | Foreign Exchange Future | 0.03400 | 0.03200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.85 | P | Foreign Exchange Future | 1.59700 | 1.65300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.90 | C | Foreign Exchange Future | 0.03200 | 0.03100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.90 | P | Foreign Exchange Future | 1.64500 | 1.70200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.95 | C | Foreign Exchange Future | 0.03000 | 0.02900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 12.95 | P | Foreign Exchange Future | 1.69300 | 1.75000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.00 | C | Foreign Exchange Future | 0.02900 | 0.02800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.00 | P | Foreign Exchange Future | 1.74200 | 1.79900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.05 | C | Foreign Exchange Future | 0.02700 | 0.02700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.05 | P | Foreign Exchange Future | 1.79000 | 1.84800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.10 | C | Foreign Exchange Future | 0.02600 | 0.02500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.10 | P | Foreign Exchange Future | 1.83900 | 1.89600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.15 | C | Foreign Exchange Future | 0.02500 | 0.02400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.15 | P | Foreign Exchange Future | 1.88800 | 1.94500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.20 | C | Foreign Exchange Future | 0.02400 | 0.02300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.20 | P | Foreign Exchange Future | 1.93700 | 1.99400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.25 | C | Foreign Exchange Future | 0.02300 | 0.02100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.25 | P | Foreign Exchange Future | 1.98600 | 2.04200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.30 | C | Foreign Exchange Future | 0.02200 | 0.02000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.30 | P | Foreign Exchange Future | 2.03500 | 2.09100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.35 | C | Foreign Exchange Future | 0.02000 | 0.01800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.35 | P | Foreign Exchange Future | 2.08300 | 2.13900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.40 | C | Foreign Exchange Future | 0.01900 | 0.01700 | 11,194 |
| 30/03/2010 | £ / R On 14-June-10 | 13.40 | P | Foreign Exchange Future | 2.13200 | 2.18800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.45 | C | Foreign Exchange Future | 0.01700 | 0.01600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.45 | P | Foreign Exchange Future | 2.18000 | 2.23700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.50 | C | Foreign Exchange Future | 0.01600 | 0.01400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.50 | P | Foreign Exchange Future | 2.22900 | 2.28500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.55 | C | Foreign Exchange Future | 0.01500 | 0.01300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.55 | P | Foreign Exchange Future | 2.27800 | 2.33400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.60 | C | Foreign Exchange Future | 0.01400 | 0.01200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.60 | P | Foreign Exchange Future | 2.32700 | 2.38300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.65 | C | Foreign Exchange Future | 0.01300 | 0.01100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.65 | P | Foreign Exchange Future | 2.37600 | 2.43200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.70 | C | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.70 | P | Foreign Exchange Future | 2.42500 | 2.48200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.75 | C | Foreign Exchange Future | 0.01100 | 0.01000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | £ / R On 14-June-10 | 13.75 | P | Foreign Exchange Future | 2.47400 | 2.53100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.80 | C | Foreign Exchange Future | 0.01000 | 0.00900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.80 | P | Foreign Exchange Future | 2.52300 | 2.58000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.85 | C | Foreign Exchange Future | 0.00900 | 0.00800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.85 | P | Foreign Exchange Future | 2.57200 | 2.62900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.90 | C | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.90 | P | Foreign Exchange Future | 2.62100 | 2.67900 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.95 | C | Foreign Exchange Future | 0.00800 | 0.00700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 13.95 | P | Foreign Exchange Future | 2.67100 | 2.72800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.00 | C | Foreign Exchange Future | 0.00700 | 0.00700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.00 | P | Foreign Exchange Future | 2.72000 | 2.77800 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.05 | C | Foreign Exchange Future | 0.00700 | 0.00600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.05 | P | Foreign Exchange Future | 2.77000 | 2.82700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.10 | C | Foreign Exchange Future | 0.00600 | 0.00600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.10 | P | Foreign Exchange Future | 2.81900 | 2.87700 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.15 | C | Foreign Exchange Future | 0.00600 | 0.00500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.15 | P | Foreign Exchange Future | 2.86900 | 2.92600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.20 | C | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.20 | P | Foreign Exchange Future | 2.91800 | 2.97600 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.25 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.25 | P | Foreign Exchange Future | 2.96800 | 3.02500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.30 | C | Foreign Exchange Future | 0.00500 | 0.00400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.30 | P | Foreign Exchange Future | 3.01800 | 3.07500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.35 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.35 | P | Foreign Exchange Future | 3.06700 | 3.12500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.40 | C | Foreign Exchange Future | 0.00400 | 0.00400 | 8,032 |
| 30/03/2010 | £ / R On 14-June-10 | 14.40 | P | Foreign Exchange Future | 3.11700 | 3.17500 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.50 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.50 | P | Foreign Exchange Future | 3.21600 | 3.27400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.55 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.55 | P | Foreign Exchange Future | 3.26600 | 3.32400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.60 | C | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.60 | P | Foreign Exchange Future | 3.31600 | 3.37400 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.65 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.65 | P | Foreign Exchange Future | 3.36600 | 3.42300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.70 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.70 | P | Foreign Exchange Future | 3.41500 | 3.47300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.75 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.75 | P | Foreign Exchange Future | 3.46500 | 3.52300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.80 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | £ / R On 14-June-10 | 14.80 | P | Foreign Exchange Future | 3.51500 | 3.57300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.85 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.85 | P | Foreign Exchange Future | 3.56500 | 3.62300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.90 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.90 | P | Foreign Exchange Future | 3.61500 | 3.67300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.95 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 14.95 | P | Foreign Exchange Future | 3.66500 | 3.72300 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.00 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.00 | P | Foreign Exchange Future | 3.71500 | 3.77200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.05 | P | Foreign Exchange Future | 3.76400 | 3.82200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.10 | P | Foreign Exchange Future | 3.81400 | 3.87200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.15 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.15 | P | Foreign Exchange Future | 3.86400 | 3.92200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.20 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.20 | P | Foreign Exchange Future | 3.91400 | 3.97200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.25 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.25 | P | Foreign Exchange Future | 3.96400 | 4.02200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.30 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.30 | P | Foreign Exchange Future | 4.01400 | 4.07200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.35 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.35 | P | Foreign Exchange Future | 4.06400 | 4.12200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.40 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.40 | P | Foreign Exchange Future | 4.11400 | 4.17200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.45 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.45 | P | Foreign Exchange Future | 4.16400 | 4.22200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.50 | P | Foreign Exchange Future | 4.21400 | 4.27200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.55 | P | Foreign Exchange Future | 4.26400 | 4.32200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.60 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.60 | P | Foreign Exchange Future | 4.31400 | 4.37200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.65 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.65 | P | Foreign Exchange Future | 4.36400 | 4.42200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.70 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.70 | P | Foreign Exchange Future | 4.41400 | 4.47200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.75 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.75 | P | Foreign Exchange Future | 4.46400 | 4.52200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.80 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | £ / R On 14-June-10 | 15.80 | P | Foreign Exchange Future | 4.51400 | 4.57200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.85 | P | Foreign Exchange Future | 4.56400 | 4.62200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.90 | P | Foreign Exchange Future | 4.61400 | 4.67200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 15.95 | P | Foreign Exchange Future | 4.66400 | 4.72200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.00 | P | Foreign Exchange Future | 4.71400 | 4.77200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.05 | P | Foreign Exchange Future | 4.76400 | 4.82200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.10 | P | Foreign Exchange Future | 4.81400 | 4.87200 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.15 | C | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.15 | P | Foreign Exchange Future | 4.86400 | 4.92100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.20 | P | Foreign Exchange Future | 4.91300 | 4.97100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.25 | P | Foreign Exchange Future | 4.96300 | 5.02100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.30 | P | Foreign Exchange Future | 5.01300 | 5.07100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.35 | P | Foreign Exchange Future | 5.06300 | 5.12100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.40 | P | Foreign Exchange Future | 5.11300 | 5.17100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.45 | P | Foreign Exchange Future | 5.16300 | 5.22100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.50 | P | Foreign Exchange Future | 5.21300 | 5.27100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.55 | P | Foreign Exchange Future | 5.26300 | 5.32100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.60 | P | Foreign Exchange Future | 5.31300 | 5.37100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.65 | P | Foreign Exchange Future | 5.36300 | 5.42100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.70 | P | Foreign Exchange Future | 5.41300 | 5.47100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.75 | P | Foreign Exchange Future | 5.46300 | 5.52100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | £ / R On 14-June-10 | 16.80 | P | Foreign Exchange Future | 5.51300 | 5.57100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.85 | P | Foreign Exchange Future | 5.56300 | 5.62100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.90 | P | Foreign Exchange Future | 5.61300 | 5.67100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 16.95 | P | Foreign Exchange Future | 5.66300 | 5.72100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.00 | P | Foreign Exchange Future | 5.71300 | 5.77100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.05 | P | Foreign Exchange Future | 5.76300 | 5.82100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.10 | P | Foreign Exchange Future | 5.81300 | 5.87100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.15 | P | Foreign Exchange Future | 5.86300 | 5.92100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.20 | P | Foreign Exchange Future | 5.91300 | 5.97100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.25 | P | Foreign Exchange Future | 5.96300 | 6.02100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.30 | P | Foreign Exchange Future | 6.01300 | 6.07100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.35 | P | Foreign Exchange Future | 6.06300 | 6.12100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.40 | P | Foreign Exchange Future | 6.11300 | 6.17100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.45 | P | Foreign Exchange Future | 6.16300 | 6.22100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 11,194 |
| 30/03/2010 | £ / R On 14-June-10 | 17.50 | P | Foreign Exchange Future | 6.21300 | 6.27100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.55 | P | Foreign Exchange Future | 6.26300 | 6.32100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.60 | P | Foreign Exchange Future | 6.31300 | 6.37100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.65 | P | Foreign Exchange Future | 6.36300 | 6.42100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.70 | P | Foreign Exchange Future | 6.41300 | 6.47100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.75 | P | Foreign Exchange Future | 6.46300 | 6.52100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | £ / R On 14-June-10 | 17.80 | P | Foreign Exchange Future | 6.51300 | 6.57100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.85 | P | Foreign Exchange Future | 6.56300 | 6.62100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.90 | P | Foreign Exchange Future | 6.61300 | 6.67100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 17.95 | P | Foreign Exchange Future | 6.66300 | 6.72100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.00 | P | Foreign Exchange Future | 6.71300 | 6.77100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.05 | P | Foreign Exchange Future | 6.76300 | 6.82100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.10 | P | Foreign Exchange Future | 6.81300 | 6.87100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.15 | P | Foreign Exchange Future | 6.86300 | 6.92100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.20 | P | Foreign Exchange Future | 6.91300 | 6.97100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.25 | P | Foreign Exchange Future | 6.96300 | 7.02100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.30 | P | Foreign Exchange Future | 7.01300 | 7.07100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.35 | P | Foreign Exchange Future | 7.06300 | 7.12100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.40 | P | Foreign Exchange Future | 7.11300 | 7.17100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.45 | P | Foreign Exchange Future | 7.16300 | 7.22100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.50 | P | Foreign Exchange Future | 7.21300 | 7.27100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.55 | P | Foreign Exchange Future | 7.26300 | 7.32100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.60 | P | Foreign Exchange Future | 7.31300 | 7.37100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.65 | P | Foreign Exchange Future | 7.36300 | 7.42100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.70 | P | Foreign Exchange Future | 7.41300 | 7.47100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.75 | P | Foreign Exchange Future | 7.46300 | 7.52100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | £ / R On 14-June-10 | 18.80 | P | Foreign Exchange Future | 7.51300 | 7.57100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.85 | P | Foreign Exchange Future | 7.56300 | 7.62100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.90 | P | Foreign Exchange Future | 7.61300 | 7.67100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 18.95 | P | Foreign Exchange Future | 7.66300 | 7.72100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.00 | P | Foreign Exchange Future | 7.71300 | 7.77100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.05 | P | Foreign Exchange Future | 7.76300 | 7.82100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.10 | P | Foreign Exchange Future | 7.81300 | 7.87100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.15 | P | Foreign Exchange Future | 7.86300 | 7.92100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.20 | P | Foreign Exchange Future | 7.91300 | 7.97100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.25 | P | Foreign Exchange Future | 7.96300 | 8.02100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.30 | P | Foreign Exchange Future | 8.01300 | 8.07100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.35 | P | Foreign Exchange Future | 8.06300 | 8.12100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.40 | P | Foreign Exchange Future | 8.11300 | 8.17100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.45 | P | Foreign Exchange Future | 8.16300 | 8.22100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.50 | P | Foreign Exchange Future | 8.21300 | 8.27100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.55 | P | Foreign Exchange Future | 8.26300 | 8.32100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.60 | P | Foreign Exchange Future | 8.31300 | 8.37100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.65 | P | Foreign Exchange Future | 8.36300 | 8.42100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.70 | P | Foreign Exchange Future | 8.41300 | 8.47100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.75 | P | Foreign Exchange Future | 8.46300 | 8.52100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | £ / R On 14-June-10 | 19.80 | P | Foreign Exchange Future | 8.51300 | 8.57100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.85 | P | Foreign Exchange Future | 8.56300 | 8.62100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.90 | P | Foreign Exchange Future | 8.61300 | 8.67100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 19.95 | P | Foreign Exchange Future | 8.66300 | 8.72100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.00 | P | Foreign Exchange Future | 8.71300 | 8.77100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.05 | P | Foreign Exchange Future | 8.76300 | 8.82100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.10 | P | Foreign Exchange Future | 8.81300 | 8.87100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.15 | P | Foreign Exchange Future | 8.86300 | 8.92100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.20 | P | Foreign Exchange Future | 8.91300 | 8.97100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.25 | P | Foreign Exchange Future | 8.96300 | 9.02100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.30 | P | Foreign Exchange Future | 9.01300 | 9.07100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.35 | P | Foreign Exchange Future | 9.06300 | 9.12100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.40 | P | Foreign Exchange Future | 9.11300 | 9.17100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.55 | P | Foreign Exchange Future | 9.26300 | 9.32100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.60 | P | Foreign Exchange Future | 9.31300 | 9.37100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.65 | P | Foreign Exchange Future | 9.36300 | 9.42100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.70 | P | Foreign Exchange Future | 9.41300 | 9.47100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.75 | P | Foreign Exchange Future | 9.46300 | 9.52100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.80 | P | Foreign Exchange Future | 9.51300 | 9.57100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.85 | P | Foreign Exchange Future | 9.56300 | 9.62100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | £ / R On 14-June-10 | 20.90 | P | Foreign Exchange Future | 9.61300 | 9.67100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 20.95 | P | Foreign Exchange Future | 9.66300 | 9.72100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.00 | P | Foreign Exchange Future | 9.71300 | 9.77100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.05 | P | Foreign Exchange Future | 9.76300 | 9.82100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.10 | P | Foreign Exchange Future | 9.81300 | 9.87100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.15 | P | Foreign Exchange Future | 9.86300 | 9.92100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.20 | P | Foreign Exchange Future | 9.91300 | 9.97100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.25 | P | Foreign Exchange Future | 9.96300 | 10.02100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.30 | P | Foreign Exchange Future | 10.01300 | 10.07100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.35 | P | Foreign Exchange Future | 10.06300 | 10.12100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.40 | P | Foreign Exchange Future | 10.11300 | 10.17100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.45 | P | Foreign Exchange Future | 10.16300 | 10.22100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.50 | P | Foreign Exchange Future | 10.21300 | 10.27100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.55 | P | Foreign Exchange Future | 10.26300 | 10.32100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.60 | P | Foreign Exchange Future | 10.31300 | 10.37100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.65 | P | Foreign Exchange Future | 10.36300 | 10.42100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.70 | P | Foreign Exchange Future | 10.41300 | 10.47100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.75 | P | Foreign Exchange Future | 10.46300 | 10.52100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.80 | P | Foreign Exchange Future | 10.51300 | 10.57100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.85 | P | Foreign Exchange Future | 10.56300 | 10.62100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | £ / R On 14-June-10 | 21.90 | P | Foreign Exchange Future | 10.61300 | 10.67100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 21.95 | P | Foreign Exchange Future | 10.66300 | 10.72100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 22.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 22.00 | P | Foreign Exchange Future | 10.71300 | 10.77100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 22.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 22.05 | P | Foreign Exchange Future | 10.76300 | 10.82100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 22.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 22.10 | P | Foreign Exchange Future | 10.81300 | 10.87100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 22.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 22.15 | P | Foreign Exchange Future | 10.86300 | 10.92100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 22.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 22.20 | P | Foreign Exchange Future | 10.91300 | 10.97100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 22.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 22.25 | P | Foreign Exchange Future | 10.96300 | 11.02100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 22.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 22.30 | P | Foreign Exchange Future | 11.01300 | 11.07100 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 22.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | £ / R On 14-June-10 | 22.35 | P | Foreign Exchange Future | 11.06300 | 11.12100 | 0 |
| 30/03/2010 | ¥ / R On 13-September-10 | | | Foreign Exchange Future | 0.08180 | 0.08240 | 0 |
| 30/03/2010 | ¥ / R On 14-June-10 | 0.07 | C | Foreign Exchange Future | 0.01061 | 0.01110 | 0 |
| 30/03/2010 | ¥ / R On 14-June-10 | 0.07 | P | Foreign Exchange Future | 0.00011 | 0.00010 | 0 |
| 30/03/2010 | ¥ / R On 14-June-10 | 0.08 | C | Foreign Exchange Future | 0.00303 | 0.00333 | 0 |
| 30/03/2010 | ¥ / R On 14-June-10 | 0.08 | P | Foreign Exchange Future | 0.00253 | 0.00233 | 0 |
| 30/03/2010 | ¥ / R On 13-September-10 | 0.08 | C | Foreign Exchange Future | 0.00435 | 0.00445 | 0 |
| 30/03/2010 | ¥ / R On 13-September-10 | 0.08 | P | Foreign Exchange Future | 0.00545 | 0.00495 | 0 |
| 30/03/2010 | ¥ / R On 14-June-10 | 0.09 | C | Foreign Exchange Future | 0.00066 | 0.00075 | 0 |
| 30/03/2010 | ¥ / R On 14-June-10 | 0.09 | P | Foreign Exchange Future | 0.01016 | 0.00975 | 0 |
| 30/03/2010 | € / R On 13-December-10 | | | Foreign Exchange Future | 10.35510 | 10.42470 | 1,971 |
| 30/03/2010 | € / R On 14-June-10 | 7.30 | C | Foreign Exchange Future | 2.73700 | 2.80400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.35 | C | Foreign Exchange Future | 2.68700 | 2.75400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.40 | C | Foreign Exchange Future | 2.63700 | 2.70400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.45 | C | Foreign Exchange Future | 2.58700 | 2.65400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.50 | C | Foreign Exchange Future | 2.53700 | 2.60400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.55 | C | Foreign Exchange Future | 2.48700 | 2.55400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | € / R On 14-June-10 | 7.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.60 | C | Foreign Exchange Future | 2.43700 | 2.50400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.70 | C | Foreign Exchange Future | 2.33700 | 2.40400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.75 | C | Foreign Exchange Future | 2.28700 | 2.35400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.80 | C | Foreign Exchange Future | 2.23800 | 2.30400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 7.80 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 7.85 | C | Foreign Exchange Future | 2.51500 | 2.58500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 7.85 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 7.90 | C | Foreign Exchange Future | 2.46600 | 2.53600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 7.90 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 7.95 | C | Foreign Exchange Future | 2.41700 | 2.48600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 7.95 | P | Foreign Exchange Future | 0.01200 | 0.01100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.00 | C | Foreign Exchange Future | 2.36700 | 2.43700 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.00 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.10 | C | Foreign Exchange Future | 2.26800 | 2.33800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.10 | P | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.15 | C | Foreign Exchange Future | 1.88800 | 1.95500 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.20 | C | Foreign Exchange Future | 2.17000 | 2.23900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.20 | P | Foreign Exchange Future | 0.01500 | 0.01400 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.25 | C | Foreign Exchange Future | 2.12100 | 2.19000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.25 | P | Foreign Exchange Future | 0.01600 | 0.01500 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.30 | C | Foreign Exchange Future | 1.73900 | 1.80500 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.30 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.35 | C | Foreign Exchange Future | 1.68900 | 1.75600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.35 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.40 | C | Foreign Exchange Future | 1.97400 | 2.04300 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.40 | P | Foreign Exchange Future | 0.01900 | 0.01800 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.45 | C | Foreign Exchange Future | 1.58900 | 1.65600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.50 | C | Foreign Exchange Future | 1.53900 | 1.60600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.50 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.55 | C | Foreign Exchange Future | 1.83000 | 1.89800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.55 | P | Foreign Exchange Future | 0.02500 | 0.02300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.60 | C | Foreign Exchange Future | 1.44000 | 1.50700 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.60 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.70 | C | Foreign Exchange Future | 1.34100 | 1.40700 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | € / R On 14-June-10 | 8.70 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 1.29100 | 1.35800 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 1.24100 | 1.30800 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.85 | C | Foreign Exchange Future | 1.54800 | 1.61400 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.85 | P | Foreign Exchange Future | 0.04300 | 0.03900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.90 | C | Foreign Exchange Future | 1.50200 | 1.56800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.90 | P | Foreign Exchange Future | 0.04700 | 0.04300 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.95 | C | Foreign Exchange Future | 1.45600 | 1.52200 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 8.95 | P | Foreign Exchange Future | 0.05100 | 0.04700 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.00 | C | Foreign Exchange Future | 1.41000 | 1.47600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.00 | P | Foreign Exchange Future | 0.05500 | 0.05100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.10 | C | Foreign Exchange Future | 1.32000 | 1.38500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.10 | P | Foreign Exchange Future | 0.06500 | 0.06000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.15 | C | Foreign Exchange Future | 0.90000 | 0.96400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.15 | P | Foreign Exchange Future | 0.01300 | 0.01000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.20 | C | Foreign Exchange Future | 1.23100 | 1.29500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.20 | P | Foreign Exchange Future | 0.07600 | 0.07000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.25 | C | Foreign Exchange Future | 1.18700 | 1.25100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.25 | P | Foreign Exchange Future | 0.08200 | 0.07600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.30 | C | Foreign Exchange Future | 0.76000 | 0.82300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.30 | P | Foreign Exchange Future | 0.02300 | 0.01900 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.35 | C | Foreign Exchange Future | 0.71500 | 0.77700 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.35 | P | Foreign Exchange Future | 0.02800 | 0.02300 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.40 | C | Foreign Exchange Future | 1.06200 | 1.12100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.40 | P | Foreign Exchange Future | 0.10700 | 0.09600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.45 | C | Foreign Exchange Future | 0.62600 | 0.68700 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.45 | P | Foreign Exchange Future | 0.03900 | 0.03300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.50 | C | Foreign Exchange Future | 0.58400 | 0.64300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.50 | P | Foreign Exchange Future | 0.04700 | 0.03900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.55 | C | Foreign Exchange Future | 0.95000 | 1.00500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.55 | P | Foreign Exchange Future | 0.14500 | 0.13000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.60 | C | Foreign Exchange Future | 0.50200 | 0.55800 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.60 | P | Foreign Exchange Future | 0.06500 | 0.05400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.70 | C | Foreign Exchange Future | 0.42600 | 0.47800 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.70 | P | Foreign Exchange Future | 0.08900 | 0.07400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.75 | C | Foreign Exchange Future | 0.38900 | 0.44000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.75 | P | Foreign Exchange Future | 0.10200 | 0.08600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 9.80 | C | Foreign Exchange Future | 0.35500 | 0.40400 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | € / R On 14-June-10 | 9.80 | P | Foreign Exchange Future | 0.11800 | 0.10000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.85 | C | Foreign Exchange Future | 0.74900 | 0.79700 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.85 | P | Foreign Exchange Future | 0.24400 | 0.22200 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.90 | C | Foreign Exchange Future | 0.71800 | 0.76500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.90 | P | Foreign Exchange Future | 0.26300 | 0.24000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.95 | C | Foreign Exchange Future | 0.68900 | 0.73400 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 9.95 | P | Foreign Exchange Future | 0.28400 | 0.25900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.00 | C | Foreign Exchange Future | 0.66000 | 0.70500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.00 | P | Foreign Exchange Future | 0.30500 | 0.28000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.10 | C | Foreign Exchange Future | 0.60600 | 0.64800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.10 | P | Foreign Exchange Future | 0.35100 | 0.32300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 10.15 | C | Foreign Exchange Future | 0.16900 | 0.19700 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 10.15 | P | Foreign Exchange Future | 0.28200 | 0.24300 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.20 | C | Foreign Exchange Future | 0.55600 | 0.59400 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.20 | P | Foreign Exchange Future | 0.40100 | 0.36900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.25 | C | Foreign Exchange Future | 0.53100 | 0.56900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.25 | P | Foreign Exchange Future | 0.42600 | 0.39400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 10.30 | C | Foreign Exchange Future | 0.12200 | 0.14500 | 20 |
| 30/03/2010 | € / R On 14-June-10 | 10.30 | P | Foreign Exchange Future | 0.38500 | 0.34100 | 271 |
| 30/03/2010 | € / R On 14-June-10 | 10.35 | C | Foreign Exchange Future | 0.10900 | 0.13000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 10.35 | P | Foreign Exchange Future | 0.42200 | 0.37600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.40 | C | Foreign Exchange Future | 0.46700 | 0.49800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.40 | P | Foreign Exchange Future | 0.51200 | 0.47300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 10.45 | C | Foreign Exchange Future | 0.08700 | 0.10500 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 10.45 | P | Foreign Exchange Future | 0.50000 | 0.45100 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 10.50 | C | Foreign Exchange Future | 0.07800 | 0.09400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 10.50 | P | Foreign Exchange Future | 0.54100 | 0.49000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.55 | C | Foreign Exchange Future | 0.41500 | 0.44300 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.55 | P | Foreign Exchange Future | 0.61000 | 0.56800 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.06200 | 0.07600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 0.62500 | 0.57200 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 10.70 | C | Foreign Exchange Future | 0.04900 | 0.06100 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 10.70 | P | Foreign Exchange Future | 0.71200 | 0.65700 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.04400 | 0.05500 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 0.75700 | 0.70100 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.03900 | 0.04900 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 0.80200 | 0.74500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.85 | C | Foreign Exchange Future | 0.32900 | 0.35300 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.85 | P | Foreign Exchange Future | 0.82400 | 0.77800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.90 | C | Foreign Exchange Future | 0.31600 | 0.34100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | € / R On 13-December-10 | 10.90 | P | Foreign Exchange Future | 0.86100 | 0.81600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.95 | C | Foreign Exchange Future | 0.30500 | 0.32800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 10.95 | P | Foreign Exchange Future | 0.90000 | 0.85300 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.00 | C | Foreign Exchange Future | 0.29400 | 0.31700 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.00 | P | Foreign Exchange Future | 0.93900 | 0.89200 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.10 | C | Foreign Exchange Future | 0.27300 | 0.29500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.10 | P | Foreign Exchange Future | 1.01800 | 0.97000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.01800 | 0.02300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 1.13100 | 1.06900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.20 | C | Foreign Exchange Future | 0.25400 | 0.27500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.20 | P | Foreign Exchange Future | 1.09900 | 1.05000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.25 | C | Foreign Exchange Future | 0.24500 | 0.26600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.25 | P | Foreign Exchange Future | 1.14000 | 1.09100 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.30 | C | Foreign Exchange Future | 0.01300 | 0.01700 | 25 |
| 30/03/2010 | € / R On 14-June-10 | 11.30 | P | Foreign Exchange Future | 1.27600 | 1.21300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.35 | C | Foreign Exchange Future | 0.01100 | 0.01500 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.35 | P | Foreign Exchange Future | 1.32400 | 1.26100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.40 | C | Foreign Exchange Future | 0.22100 | 0.24000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.40 | P | Foreign Exchange Future | 1.26600 | 1.21500 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.45 | C | Foreign Exchange Future | 0.00900 | 0.01300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.45 | P | Foreign Exchange Future | 1.42200 | 1.35900 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.50 | C | Foreign Exchange Future | 0.00800 | 0.01100 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.50 | P | Foreign Exchange Future | 1.47100 | 1.40700 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.55 | C | Foreign Exchange Future | 0.20000 | 0.21800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.55 | P | Foreign Exchange Future | 1.39500 | 1.34300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.60 | C | Foreign Exchange Future | 0.00700 | 0.00900 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.60 | P | Foreign Exchange Future | 1.57000 | 1.50500 | 0 |
| 30/03/2010 | € / R On 13-September-10 | 11.66 | C | Foreign Exchange Future | 0.08300 | 0.09600 | 0 |
| 30/03/2010 | € / R On 13-September-10 | 11.66 | P | Foreign Exchange Future | 1.55100 | 1.49400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.70 | C | Foreign Exchange Future | 0.00500 | 0.00800 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.70 | P | Foreign Exchange Future | 1.66800 | 1.60400 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.75 | C | Foreign Exchange Future | 0.00500 | 0.00700 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.75 | P | Foreign Exchange Future | 1.71800 | 1.65300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.80 | C | Foreign Exchange Future | 0.00400 | 0.00600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 11.80 | P | Foreign Exchange Future | 1.76700 | 1.70200 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.85 | C | Foreign Exchange Future | 0.16500 | 0.18200 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.85 | P | Foreign Exchange Future | 1.66000 | 1.60700 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.90 | C | Foreign Exchange Future | 0.16000 | 0.17600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.90 | P | Foreign Exchange Future | 1.70500 | 1.65100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 11.95 | C | Foreign Exchange Future | 0.15500 | 0.17100 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | € / R On 13-December-10 | 11.95 | P | Foreign Exchange Future | 1.75000 | 1.69600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.00 | C | Foreign Exchange Future | 0.15100 | 0.16700 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.00 | P | Foreign Exchange Future | 1.79600 | 1.74200 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.05 | C | Foreign Exchange Future | 0.14600 | 0.16200 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.05 | P | Foreign Exchange Future | 1.84100 | 1.78700 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.10 | C | Foreign Exchange Future | 0.14200 | 0.15800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.10 | P | Foreign Exchange Future | 1.88700 | 1.83300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 12.15 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 12.15 | P | Foreign Exchange Future | 2.11500 | 2.04900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.20 | C | Foreign Exchange Future | 0.13400 | 0.14900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.20 | P | Foreign Exchange Future | 1.97900 | 1.92400 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.25 | C | Foreign Exchange Future | 0.13100 | 0.14600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.25 | P | Foreign Exchange Future | 2.02600 | 1.97100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.40 | C | Foreign Exchange Future | 0.12000 | 0.13500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.40 | P | Foreign Exchange Future | 2.16500 | 2.11000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.55 | C | Foreign Exchange Future | 0.10900 | 0.12300 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.55 | P | Foreign Exchange Future | 2.30400 | 2.24800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.85 | C | Foreign Exchange Future | 0.09100 | 0.10400 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.85 | P | Foreign Exchange Future | 2.58600 | 2.52900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.95 | C | Foreign Exchange Future | 0.08600 | 0.09800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 12.95 | P | Foreign Exchange Future | 2.68100 | 2.62300 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.30 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.30 | P | Foreign Exchange Future | 3.26300 | 3.19700 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.35 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.35 | P | Foreign Exchange Future | 3.31300 | 3.24700 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.40 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.40 | P | Foreign Exchange Future | 3.36300 | 3.29700 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.45 | P | Foreign Exchange Future | 3.41300 | 3.34600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.50 | P | Foreign Exchange Future | 3.46300 | 3.39600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.55 | P | Foreign Exchange Future | 3.51300 | 3.44600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.60 | P | Foreign Exchange Future | 3.56300 | 3.49600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.70 | P | Foreign Exchange Future | 3.66300 | 3.59600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.75 | P | Foreign Exchange Future | 3.71300 | 3.64600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 13.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | € / R On 14-June-10 | 13.80 | P | Foreign Exchange Future | 3.76300 | 3.69600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 13.85 | C | Foreign Exchange Future | 0.05400 | 0.06300 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 13.85 | P | Foreign Exchange Future | 3.54900 | 3.48800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 13.90 | C | Foreign Exchange Future | 0.05200 | 0.06200 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 13.90 | P | Foreign Exchange Future | 3.59700 | 3.53700 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 13.95 | C | Foreign Exchange Future | 0.05100 | 0.06100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 13.95 | P | Foreign Exchange Future | 3.64600 | 3.58600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 14.00 | C | Foreign Exchange Future | 0.05000 | 0.05900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 14.00 | P | Foreign Exchange Future | 3.69500 | 3.63400 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 14.10 | C | Foreign Exchange Future | 0.04800 | 0.05700 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 14.10 | P | Foreign Exchange Future | 3.79300 | 3.73200 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 14.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 14.15 | P | Foreign Exchange Future | 4.11300 | 4.04600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 14.20 | C | Foreign Exchange Future | 0.04600 | 0.05500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 14.20 | P | Foreign Exchange Future | 3.89100 | 3.83000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 14.25 | C | Foreign Exchange Future | 0.04500 | 0.05400 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 14.25 | P | Foreign Exchange Future | 3.94000 | 3.87900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 14.40 | C | Foreign Exchange Future | 0.04100 | 0.05100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 14.40 | P | Foreign Exchange Future | 4.08600 | 4.02600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 14.55 | C | Foreign Exchange Future | 0.03600 | 0.04600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 14.55 | P | Foreign Exchange Future | 4.23100 | 4.17100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 14.85 | C | Foreign Exchange Future | 0.02800 | 0.03900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 14.85 | P | Foreign Exchange Future | 4.52300 | 4.46400 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 14.95 | C | Foreign Exchange Future | 0.02600 | 0.03700 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 14.95 | P | Foreign Exchange Future | 4.62100 | 4.56200 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.30 | P | Foreign Exchange Future | 5.26300 | 5.19600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.35 | P | Foreign Exchange Future | 5.31300 | 5.24600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.40 | P | Foreign Exchange Future | 5.36300 | 5.29600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.45 | P | Foreign Exchange Future | 5.41300 | 5.34600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.50 | P | Foreign Exchange Future | 5.46300 | 5.39600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.55 | P | Foreign Exchange Future | 5.51300 | 5.44600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.60 | P | Foreign Exchange Future | 5.56300 | 5.49600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | € / R On 14-June-10 | 15.70 | P | Foreign Exchange Future | 5.66300 | 5.59600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.75 | P | Foreign Exchange Future | 5.71300 | 5.64600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 15.80 | P | Foreign Exchange Future | 5.76300 | 5.69600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 15.85 | C | Foreign Exchange Future | 0.01200 | 0.02300 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 15.85 | P | Foreign Exchange Future | 5.50700 | 5.44800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 15.90 | C | Foreign Exchange Future | 0.01100 | 0.02300 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 15.90 | P | Foreign Exchange Future | 5.55600 | 5.49800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 15.95 | C | Foreign Exchange Future | 0.01100 | 0.02200 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 15.95 | P | Foreign Exchange Future | 5.60600 | 5.54700 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 16.00 | C | Foreign Exchange Future | 0.01000 | 0.02100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 16.00 | P | Foreign Exchange Future | 5.65500 | 5.59600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 16.10 | C | Foreign Exchange Future | 0.01000 | 0.02000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 16.10 | P | Foreign Exchange Future | 5.75500 | 5.69500 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 16.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 16.15 | P | Foreign Exchange Future | 6.11300 | 6.04600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 16.20 | C | Foreign Exchange Future | 0.00900 | 0.01900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 16.20 | P | Foreign Exchange Future | 5.85400 | 5.79400 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 16.25 | C | Foreign Exchange Future | 0.00800 | 0.01900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 16.25 | P | Foreign Exchange Future | 5.90300 | 5.84400 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 16.40 | C | Foreign Exchange Future | 0.00700 | 0.01800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 16.40 | P | Foreign Exchange Future | 6.05200 | 5.99300 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 16.55 | C | Foreign Exchange Future | 0.00700 | 0.01500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 16.55 | P | Foreign Exchange Future | 6.20200 | 6.14000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 16.85 | C | Foreign Exchange Future | 0.00500 | 0.01100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 16.85 | P | Foreign Exchange Future | 6.50000 | 6.43600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 16.95 | C | Foreign Exchange Future | 0.00500 | 0.01000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 16.95 | P | Foreign Exchange Future | 6.60000 | 6.53500 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.30 | P | Foreign Exchange Future | 7.26300 | 7.19600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.35 | P | Foreign Exchange Future | 7.31300 | 7.24600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.40 | P | Foreign Exchange Future | 7.36300 | 7.29600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.45 | P | Foreign Exchange Future | 7.41300 | 7.34600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.50 | P | Foreign Exchange Future | 7.46300 | 7.39600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | € / R On 14-June-10 | 17.55 | P | Foreign Exchange Future | 7.51300 | 7.44600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.60 | P | Foreign Exchange Future | 7.56300 | 7.49600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.70 | P | Foreign Exchange Future | 7.66300 | 7.59600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.75 | P | Foreign Exchange Future | 7.71300 | 7.64600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 17.80 | P | Foreign Exchange Future | 7.76300 | 7.69600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 17.85 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 17.85 | P | Foreign Exchange Future | 7.49800 | 7.42900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 17.90 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 17.90 | P | Foreign Exchange Future | 7.54800 | 7.47900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 17.95 | C | Foreign Exchange Future | 0.00300 | 0.00400 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 17.95 | P | Foreign Exchange Future | 7.59800 | 7.52900 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 18.00 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 18.00 | P | Foreign Exchange Future | 7.64700 | 7.57800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 18.10 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 18.10 | P | Foreign Exchange Future | 7.74700 | 7.67800 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 18.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 18.15 | P | Foreign Exchange Future | 8.11300 | 8.04600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 18.20 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 18.20 | P | Foreign Exchange Future | 7.84700 | 7.77800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 18.25 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 18.25 | P | Foreign Exchange Future | 7.89700 | 7.82800 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 18.40 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 18.40 | P | Foreign Exchange Future | 8.04700 | 7.97700 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 18.55 | C | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 18.55 | P | Foreign Exchange Future | 8.19700 | 8.12700 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 18.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 18.85 | P | Foreign Exchange Future | 8.49600 | 8.42600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 18.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 18.95 | P | Foreign Exchange Future | 8.59600 | 8.52600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.30 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.30 | P | Foreign Exchange Future | 9.26300 | 9.19600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.35 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.35 | P | Foreign Exchange Future | 9.31300 | 9.24600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.40 | P | Foreign Exchange Future | 9.36300 | 9.29600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.45 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | € / R On 14-June-10 | 19.45 | P | Foreign Exchange Future | 9.41300 | 9.34600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.50 | P | Foreign Exchange Future | 9.46300 | 9.39600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.55 | P | Foreign Exchange Future | 9.51300 | 9.44600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.60 | P | Foreign Exchange Future | 9.56300 | 9.49600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.70 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.70 | P | Foreign Exchange Future | 9.66300 | 9.59600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.75 | P | Foreign Exchange Future | 9.71300 | 9.64600 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 19.80 | P | Foreign Exchange Future | 9.76300 | 9.69600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 19.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 19.85 | P | Foreign Exchange Future | 9.49600 | 9.42600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 19.90 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 19.90 | P | Foreign Exchange Future | 9.54500 | 9.47600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 19.95 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 19.95 | P | Foreign Exchange Future | 9.59500 | 9.52600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 20.00 | P | Foreign Exchange Future | 9.64500 | 9.57600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 20.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 20.10 | P | Foreign Exchange Future | 9.74500 | 9.67500 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 20.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 14-June-10 | 20.15 | P | Foreign Exchange Future | 10.11300 | 10.04600 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 20.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 20.20 | P | Foreign Exchange Future | 9.84500 | 9.77500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 20.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 20.25 | P | Foreign Exchange Future | 9.89500 | 9.82500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 20.40 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 20.40 | P | Foreign Exchange Future | 10.04500 | 9.97500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 20.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 20.55 | P | Foreign Exchange Future | 10.19500 | 10.12500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 20.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 20.85 | P | Foreign Exchange Future | 10.49500 | 10.42500 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 20.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | € / R On 13-December-10 | 20.95 | P | Foreign Exchange Future | 10.59500 | 10.52500 | 0 |
| 30/03/2010 | AU\$ / R On 13-December-10 | | | Foreign Exchange Future | 6.87350 | 6.87570 | 100 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.50 | C | Foreign Exchange Future | 4.31300 | 4.31500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.55 | C | Foreign Exchange Future | 4.26300 | 4.26500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.60 | C | Foreign Exchange Future | 4.21300 | 4.21500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.65 | C | Foreign Exchange Future | 4.16300 | 4.16500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.75 | C | Foreign Exchange Future | 4.06300 | 4.06500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.80 | C | Foreign Exchange Future | 4.01300 | 4.01500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.85 | C | Foreign Exchange Future | 3.96300 | 3.96500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.90 | C | Foreign Exchange Future | 3.91300 | 3.91500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.95 | C | Foreign Exchange Future | 3.86300 | 3.86500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 2.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.00 | C | Foreign Exchange Future | 3.81300 | 3.81500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.05 | C | Foreign Exchange Future | 3.76300 | 3.76500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.10 | C | Foreign Exchange Future | 3.71300 | 3.71500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.15 | C | Foreign Exchange Future | 3.66300 | 3.66500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.20 | C | Foreign Exchange Future | 3.61300 | 3.61500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.25 | C | Foreign Exchange Future | 3.56300 | 3.56500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.50 | C | Foreign Exchange Future | 3.31300 | 3.31500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.55 | C | Foreign Exchange Future | 3.26300 | 3.26500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.60 | C | Foreign Exchange Future | 3.21300 | 3.21500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.65 | C | Foreign Exchange Future | 3.16300 | 3.16500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.75 | C | Foreign Exchange Future | 3.06300 | 3.06500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.80 | C | Foreign Exchange Future | 3.01300 | 3.01500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.85 | C | Foreign Exchange Future | 2.96300 | 2.96500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.90 | C | Foreign Exchange Future | 2.91300 | 2.91500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.95 | C | Foreign Exchange Future | 2.86300 | 2.86500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 3.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.00 | C | Foreign Exchange Future | 2.81300 | 2.81500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.05 | C | Foreign Exchange Future | 2.76300 | 2.76500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.10 | C | Foreign Exchange Future | 2.71300 | 2.71500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.15 | C | Foreign Exchange Future | 2.66300 | 2.66500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.20 | C | Foreign Exchange Future | 2.61300 | 2.61500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.25 | C | Foreign Exchange Future | 2.56300 | 2.56500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.50 | C | Foreign Exchange Future | 2.31300 | 2.31500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.55 | C | Foreign Exchange Future | 2.26300 | 2.26500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.60 | C | Foreign Exchange Future | 2.21300 | 2.21500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.65 | C | Foreign Exchange Future | 2.16300 | 2.16500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.75 | C | Foreign Exchange Future | 2.06300 | 2.06500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.80 | C | Foreign Exchange Future | 2.01300 | 2.01500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.85 | C | Foreign Exchange Future | 1.96300 | 1.96500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.90 | C | Foreign Exchange Future | 1.91300 | 1.91500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.95 | C | Foreign Exchange Future | 1.86300 | 1.86500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 4.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.00 | C | Foreign Exchange Future | 1.81300 | 1.81500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.05 | C | Foreign Exchange Future | 1.76300 | 1.76500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.10 | C | Foreign Exchange Future | 1.71300 | 1.71500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.15 | C | Foreign Exchange Future | 1.66300 | 1.66500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.20 | C | Foreign Exchange Future | 1.61300 | 1.61500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.25 | C | Foreign Exchange Future | 1.56300 | 1.56500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.50 | C | Foreign Exchange Future | 1.31300 | 1.31600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.50 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.55 | C | Foreign Exchange Future | 1.26400 | 1.26600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.55 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.60 | C | Foreign Exchange Future | 1.21400 | 1.21600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.60 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.65 | C | Foreign Exchange Future | 1.16400 | 1.16600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.65 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.75 | C | Foreign Exchange Future | 1.06400 | 1.06700 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.75 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.80 | C | Foreign Exchange Future | 1.01500 | 1.01700 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.80 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.85 | C | Foreign Exchange Future | 0.96500 | 0.96800 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.85 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.90 | C | Foreign Exchange Future | 0.91600 | 0.91800 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.90 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.95 | C | Foreign Exchange Future | 0.86700 | 0.86900 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 5.95 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.00 | C | Foreign Exchange Future | 0.81800 | 0.82000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.00 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.05 | C | Foreign Exchange Future | 0.76900 | 0.77200 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.05 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.10 | C | Foreign Exchange Future | 0.72100 | 0.72300 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.10 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.15 | C | Foreign Exchange Future | 0.67300 | 0.67500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.15 | P | Foreign Exchange Future | 0.01000 | 0.01000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.20 | C | Foreign Exchange Future | 0.62600 | 0.62800 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.20 | P | Foreign Exchange Future | 0.01300 | 0.01300 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.25 | C | Foreign Exchange Future | 0.57900 | 0.58100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.25 | P | Foreign Exchange Future | 0.01600 | 0.01600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.50 | C | Foreign Exchange Future | 0.35900 | 0.36100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.50 | P | Foreign Exchange Future | 0.04600 | 0.04600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.55 | C | Foreign Exchange Future | 0.31800 | 0.32100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.55 | P | Foreign Exchange Future | 0.05500 | 0.05600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.60 | C | Foreign Exchange Future | 0.28000 | 0.28300 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.60 | P | Foreign Exchange Future | 0.06700 | 0.06800 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.65 | C | Foreign Exchange Future | 0.24400 | 0.24700 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.65 | P | Foreign Exchange Future | 0.08100 | 0.08200 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.70 | C | Foreign Exchange Future | 0.21000 | 0.21200 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.70 | P | Foreign Exchange Future | 0.09700 | 0.09700 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.75 | C | Foreign Exchange Future | 0.17800 | 0.18100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.75 | P | Foreign Exchange Future | 0.11500 | 0.11600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.80 | C | Foreign Exchange Future | 0.14900 | 0.15200 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.80 | P | Foreign Exchange Future | 0.13600 | 0.13700 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.85 | C | Foreign Exchange Future | 0.12800 | 0.13100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.85 | P | Foreign Exchange Future | 0.16500 | 0.16600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.90 | C | Foreign Exchange Future | 0.11000 | 0.11200 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.90 | P | Foreign Exchange Future | 0.19700 | 0.19700 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.95 | C | Foreign Exchange Future | 0.09400 | 0.09600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 6.95 | P | Foreign Exchange Future | 0.23100 | 0.23100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 7.00 | C | Foreign Exchange Future | 0.08000 | 0.08200 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 7.00 | P | Foreign Exchange Future | 0.26700 | 0.26700 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 7.05 | C | Foreign Exchange Future | 0.06800 | 0.07000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 7.05 | P | Foreign Exchange Future | 0.30500 | 0.30500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 7.10 | C | Foreign Exchange Future | 0.05800 | 0.06000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 7.10 | P | Foreign Exchange Future | 0.34500 | 0.34500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 7.15 | C | Foreign Exchange Future | 0.05000 | 0.05100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 7.15 | P | Foreign Exchange Future | 0.38700 | 0.38600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 7.20 | C | Foreign Exchange Future | 0.04200 | 0.04400 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 7.20 | P | Foreign Exchange Future | 0.42900 | 0.42900 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 7.25 | C | Foreign Exchange Future | 0.03600 | 0.03700 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 7.25 | P | Foreign Exchange Future | 0.47300 | 0.47200 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.50 | P | Foreign Exchange Future | 1.68800 | 1.68600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.55 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.55 | P | Foreign Exchange Future | 1.73800 | 1.73600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.60 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.60 | P | Foreign Exchange Future | 1.78800 | 1.78600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.65 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.65 | P | Foreign Exchange Future | 1.83800 | 1.83600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.75 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.75 | P | Foreign Exchange Future | 1.93800 | 1.93600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.80 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.80 | P | Foreign Exchange Future | 1.98800 | 1.98600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.85 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.85 | P | Foreign Exchange Future | 2.03800 | 2.03600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.90 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.90 | P | Foreign Exchange Future | 2.08800 | 2.08600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.95 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 8.95 | P | Foreign Exchange Future | 2.13800 | 2.13600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 9.00 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 9.00 | P | Foreign Exchange Future | 2.18800 | 2.18600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 9.05 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 9.05 | P | Foreign Exchange Future | 2.23800 | 2.23600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 9.10 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 9.10 | P | Foreign Exchange Future | 2.28800 | 2.28600 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 9.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 9.15 | P | Foreign Exchange Future | 2.33700 | 2.33500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 9.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 9.20 | P | Foreign Exchange Future | 2.38700 | 2.38500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 9.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 9.25 | P | Foreign Exchange Future | 2.43700 | 2.43500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.50 | P | Foreign Exchange Future | 3.68700 | 3.68500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.55 | P | Foreign Exchange Future | 3.73700 | 3.73500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.60 | P | Foreign Exchange Future | 3.78700 | 3.78500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.65 | P | Foreign Exchange Future | 3.83700 | 3.83500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.75 | P | Foreign Exchange Future | 3.93700 | 3.93500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.80 | P | Foreign Exchange Future | 3.98700 | 3.98500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.85 | P | Foreign Exchange Future | 4.03700 | 4.03500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.90 | P | Foreign Exchange Future | 4.08700 | 4.08500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 10.95 | P | Foreign Exchange Future | 4.13700 | 4.13500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 11.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 11.00 | P | Foreign Exchange Future | 4.18700 | 4.18500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-----------|---------------------------------|---------------|
| 30/03/2010 | AU\$ / R On 14-June-10 | 11.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 11.05 | P | Foreign Exchange Future | 4.23700 | 4.23500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 11.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 11.10 | P | Foreign Exchange Future | 4.28700 | 4.28500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 11.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 11.15 | P | Foreign Exchange Future | 4.33700 | 4.33500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 11.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 11.20 | P | Foreign Exchange Future | 4.38700 | 4.38500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 11.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 11.25 | P | Foreign Exchange Future | 4.43700 | 4.43500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.50 | P | Foreign Exchange Future | 5.68700 | 5.68500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.55 | P | Foreign Exchange Future | 5.73700 | 5.73500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.60 | P | Foreign Exchange Future | 5.78700 | 5.78500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.65 | P | Foreign Exchange Future | 5.83700 | 5.83500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.75 | P | Foreign Exchange Future | 5.93700 | 5.93500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.80 | P | Foreign Exchange Future | 5.98700 | 5.98500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.85 | P | Foreign Exchange Future | 6.03700 | 6.03500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.90 | P | Foreign Exchange Future | 6.08700 | 6.08500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 12.95 | P | Foreign Exchange Future | 6.13700 | 6.13500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 13.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 13.00 | P | Foreign Exchange Future | 6.18700 | 6.18500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 13.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 13.05 | P | Foreign Exchange Future | 6.23700 | 6.23500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 13.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 13.10 | P | Foreign Exchange Future | 6.28700 | 6.28500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 13.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 13.15 | P | Foreign Exchange Future | 6.33700 | 6.33500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 13.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 13.20 | P | Foreign Exchange Future | 6.38700 | 6.38500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 13.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 13.25 | P | Foreign Exchange Future | 6.43700 | 6.43500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Open Interest |
|------------------------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|-------------------|
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.50 | P | Foreign Exchange Future | 7.68700 | 7.68500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.55 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.55 | P | Foreign Exchange Future | 7.73700 | 7.73500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.60 | P | Foreign Exchange Future | 7.78700 | 7.78500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.65 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.65 | P | Foreign Exchange Future | 7.83700 | 7.83500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.75 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.75 | P | Foreign Exchange Future | 7.93700 | 7.93500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.80 | P | Foreign Exchange Future | 7.98700 | 7.98500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.85 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.85 | P | Foreign Exchange Future | 8.03700 | 8.03500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.90 | P | Foreign Exchange Future | 8.08700 | 8.08500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 14.95 | P | Foreign Exchange Future | 8.13700 | 8.13500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 15.00 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 15.00 | P | Foreign Exchange Future | 8.18700 | 8.18500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 15.05 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 15.05 | P | Foreign Exchange Future | 8.23700 | 8.23500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 15.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 15.10 | P | Foreign Exchange Future | 8.28700 | 8.28500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 15.15 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 15.15 | P | Foreign Exchange Future | 8.33700 | 8.33500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 15.20 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 15.20 | P | Foreign Exchange Future | 8.38700 | 8.38500 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 15.25 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0 |
| 30/03/2010 | AU\$ / R On 14-June-10 | 15.25 | P | Foreign Exchange Future | 8.43700 | 8.43500 | 0 |
| 30/03/2010 | CAD/ R On 13-September-10 | | | Foreign Exchange Future | 6.93720 | 7.02500 | 0 |
| 30/03/2010 | CAD/ R On 14-June-10 | 7.25 | C | Foreign Exchange Future | 0.16100 | 0.17500 | 0 |
| 30/03/2010 | CAD/ R On 14-June-10 | 7.25 | P | Foreign Exchange Future | 0.12900 | 0.12400 | 0 |
| 30/03/2010 | CAD/ R On 14-June-10 | 7.30 | C | Foreign Exchange Future | 0.13300 | 0.14600 | 0 |
| 30/03/2010 | CAD/ R On 14-June-10 | 7.30 | P | Foreign Exchange Future | 0.15100 | 0.14500 | 0 |
| 30/03/2010 | CAD/ R On 14-June-10 | 7.35 | C | Foreign Exchange Future | 0.11300 | 0.12500 | 0 |
| 30/03/2010 | CAD/ R On 14-June-10 | 7.35 | P | Foreign Exchange Future | 0.18100 | 0.17400 | 0 |
| Futures Open Interest | | | | | | | 351,873.00 |
| Options Open Interest | | | | | | | 307,763.00 |
| Total | | | | | | | 659,636.00 |