



# Daily MTM Report

Daily summary for 24/07/2009

| Contract Details        | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| <b><u>j-Bonds</u></b>   |        |              |           |                 |                      |            |       |                     |                 |
| CGR5 On 23/07/2011 Bond |        |              | 15.67900  | 15.67900        |                      |            | 0.00  | 0                   | 0.00            |
| R153 On 31/08/2010 Bond |        |              | 7.30500   | 7.26500         |                      |            | 0.00  | 0                   | 0.00            |
| R157 On 15/09/2015 Bond |        |              | 8.57000   | 8.53000         |                      |            | 0.00  | 0                   | 0.00            |
| R186 On 21/12/2026 Bond |        |              | 9.05500   | 9.01500         |                      |            | 0.00  | 0                   | 0.00            |
| R201 On 21/12/2014 Bond |        |              | 8.63000   | 8.59000         |                      |            | 0.00  | 0                   | 0.00            |
| R203 On 15/09/2017 Bond |        |              | 9.05500   | 9.01000         |                      |            | 0.00  | 0                   | 0.00            |
| R204 On 21/12/2018 Bond |        |              | 9.08000   | 9.04000         |                      |            | 0.00  | 0                   | 0.00            |
| R206 On 15/01/2014 Bond |        |              | 8.66000   | 8.62500         |                      |            | 0.00  | 0                   | 0.00            |
| R207 On 15/01/2020 Bond |        |              | 9.18000   | 9.14500         |                      |            | 0.00  | 0                   | 0.00            |
| R208 On 31/03/2021 Bond |        |              | 9.25400   | 9.22200         |                      |            | 0.00  | 0                   | 0.00            |
| R209 On 31/03/2036 Bond |        |              | 8.65000   | 8.61000         |                      |            | 0.00  | 0                   | 0.00            |

| Contract Details          | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value       | Contracts<br>Traded | Oper<br>Interes |
|---------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------------|---------------------|-----------------|
| <b>Total for j-Bonds:</b> |        |              |           |                 |                      |            | <b>0.00</b> | <b>0</b>            | <b>0.00</b>     |

## Derivatives

|                                      |      |      |         |             |       |       |               |       |            |
|--------------------------------------|------|------|---------|-------------|-------|-------|---------------|-------|------------|
| \$ / R On 14/09/2009 Currency Future |      |      | 7.86220 | 7.73470     |       | 20.43 | 58,754,220.60 | 7,473 | 255,110.00 |
| \$ / R On 14/09/2009 Currency Future | 7.75 | Call |         | 236.00000   | 300   | 20.40 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 7.75 | Put  |         | 251.00000   | 188   | 20.40 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 7.80 | Call |         | 217.00000   | 273   | 20.42 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 7.80 | Put  |         | 282.00000   | 211   | 20.42 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 8.20 | Call |         | 109.00000   | 135   | 22.46 | 0.00          | 0     | 110.00     |
| \$ / R On 14/09/2009 Currency Future | 8.20 | Put  |         | 574.00000   | 473   | 22.46 | 0.00          | 0     | 140.00     |
| \$ / R On 14/09/2009 Currency Future | 8.30 | Call |         | 92.00000    | 114   | 23.04 | 0.00          | 0     | 2,054.00   |
| \$ / R On 14/09/2009 Currency Future | 8.30 | Put  |         | 658.00000   | 552   | 23.04 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 7.90 | Call |         | 182.00000   | 227   | 20.72 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 7.90 | Put  |         | 348.00000   | 265   | 20.72 | 0.00          | 0     | 25.00      |
| \$ / R On 14/09/2009 Currency Future | 8.25 | Call |         | 100.00000   | 124   | 22.75 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 8.25 | Put  |         | 616.00000   | 512   | 22.75 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 8.70 | Call |         | 49.00000    | 59    | 25.36 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 8.70 | Put  |         | 1,014.00000 | 897   | 25.36 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 8.05 | Call |         | 141.00000   | 175   | 21.59 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 8.05 | Put  |         | 456.00000   | 363   | 21.59 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 7.50 | Call |         | 373.00000   | 459   | 20.32 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 7.50 | Put  |         | 138.00000   | 97    | 20.32 | 0.00          | 0     | 50.00      |
| \$ / R On 14/09/2009 Currency Future | 8.15 | Call |         | 119.00000   | 148   | 22.17 | 0.00          | 0     | 25.00      |
| \$ / R On 14/09/2009 Currency Future | 8.15 | Put  |         | 534.00000   | 435   | 22.17 | 0.00          | 0     | 50.00      |
| \$ / R On 14/09/2009 Currency Future | 8.35 | Call |         | 85.00000    | 105   | 23.33 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 8.35 | Put  |         | 700.00000   | 593   | 23.33 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 8.40 | Call |         | 78.00000    | 96    | 23.62 | 0.00          | 0     | 25.00      |
| \$ / R On 14/09/2009 Currency Future | 8.40 | Put  |         | 744.00000   | 634   | 23.62 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 8.10 | Call |         | 129.00000   | 161   | 21.88 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 8.10 | Put  |         | 495.00000   | 399   | 21.88 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 8.00 | Call |         | 153.00000   | 191   | 21.30 | 0.00          | 0     | 2,000.00   |
| \$ / R On 14/09/2009 Currency Future | 8.00 | Put  |         | 419.00000   | 329   | 21.30 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 7.95 | Call |         | 167.00000   | 209   | 21.01 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 7.95 | Put  |         | 383.00000   | 296   | 21.01 | 0.00          | 0     | 140.00     |
| \$ / R On 14/09/2009 Currency Future | 7.85 | Call |         | 199.00000   | 248   | 20.43 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 7.85 | Put  |         | 314.00000   | 236   | 20.43 | 0.00          | 0     | 0.00       |
| \$ / R On 14/09/2009 Currency Future | 7.60 | Call |         | 313.00000   | 391   | 20.35 | 0.00          | 0     | 13,157.00  |
| \$ / R On 14/09/2009 Currency Future | 7.60 | Put  |         | 178.00000   | 128   | 20.35 | 0.00          | 0     | 200.00     |
| \$ / R On 14/09/2009 Currency Future | 8.95 | Call |         | 34.00000    | 40    | 26.81 | 0.00          | 0     | 200.00     |
| \$ / R On 14/09/2009 Currency Future | 8.95 | Put  |         | 1,249.00000 | 1,128 | 26.81 | 0.00          | 0     | 0.00       |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 8.45   | Call         |     |       | 72.00000        | 89                   | 23.91      | 0.00  | 0                   | 140.00          |
| \$ / R On 14/09/2009 Currency Future | 8.45   | Put          |     |       | 787.00000       | 676                  | 23.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.50   | Call         |     |       | 67.00000        | 81                   | 24.20      | 0.00  | 0                   | 30.00           |
| \$ / R On 14/09/2009 Currency Future | 8.50   | Put          |     |       | 832.00000       | 719                  | 24.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.25   | Call         |     |       | 549.00000       | 655                  | 20.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.25   | Put          |     |       | 65.00000        | 43                   | 20.24      | 0.00  | 0                   | 2,000.00        |
| \$ / R On 14/09/2009 Currency Future | 8.75   | Call         |     |       | 45.00000        | 55                   | 25.65      | 0.00  | 0                   | 15,157.00       |
| \$ / R On 14/09/2009 Currency Future | 8.75   | Put          |     |       | 1,061.00000     | 942                  | 25.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.45   | Call         |     |       | 72.00000        | 89                   | 23.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.45   | Put          |     |       | 787.00000       | 676                  | 23.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.60   | Call         |     |       | 57.00000        | 69                   | 24.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.60   | Put          |     |       | 922.00000       | 807                  | 24.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.65   | Call         |     |       | 53.00000        | 64                   | 25.07      | 0.00  | 0                   | 100.00          |
| \$ / R On 14/09/2009 Currency Future | 8.65   | Put          |     |       | 968.00000       | 852                  | 25.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.80   | Call         |     |       | 42.00000        | 50                   | 25.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.80   | Put          |     |       | 1,107.00000     | 988                  | 25.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.70   | Call         |     |       | 49.00000        | 59                   | 25.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.70   | Put          |     |       | 1,014.00000     | 897                  | 25.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.55   | Call         |     |       | 62.00000        | 75                   | 24.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.55   | Put          |     |       | 877.00000       | 763                  | 24.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.90   | Call         |     |       | 36.00000        | 43                   | 26.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.90   | Put          |     |       | 1,202.00000     | 1,081                | 26.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.05   | Call         |     |       | 30.00000        | 35                   | 27.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.05   | Put          |     |       | 1,345.00000     | 1,223                | 27.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.20   | Call         |     |       | 24.00000        | 28                   | 28.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.20   | Put          |     |       | 1,490.00000     | 1,366                | 28.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.30   | Call         |     |       | 21.00000        | 25                   | 28.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.30   | Put          |     |       | 1,586.00000     | 1,462                | 28.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.40   | Call         |     |       | 17.00000        | 21                   | 29.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.40   | Put          |     |       | 1,682.00000     | 1,559                | 29.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.35   | Call         |     |       | 19.00000        | 23                   | 29.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.35   | Put          |     |       | 1,634.00000     | 1,511                | 29.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.65   | Call         |     |       | 10.00000        | 13                   | 29.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.65   | Put          |     |       | 1,925.00000     | 1,800                | 29.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.40  | Call         |     |       | 2.00000         | 3                    | 30.50      | 0.00  | 0                   | 1,000.00        |
| \$ / R On 14/09/2009 Currency Future | 10.40  | Put          |     |       | 2,667.00000     | 2,540                | 30.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.80   | Call         |     |       | 7.00000         | 9                    | 29.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.80   | Put          |     |       | 2,073.00000     | 1,947                | 29.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.05  | Call         |     |       | 4.00000         | 5                    | 30.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.05  | Put          |     |       | 2,320.00000     | 2,193                | 30.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.85   | Call         |     |       | 7.00000         | 8                    | 29.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.85   | Put          |     |       | 2,122.00000     | 1,996                | 29.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.70   | Call         |     |       | 9.00000         | 11                   | 29.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.70   | Put          |     |       | 1,974.00000     | 1,849                | 29.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.75   | Call         |     |       | 8.00000         | 10                   | 29.65      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 9.75   | Put          |     |       | 2,023.00000     | 1,898                | 29.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.90   | Call         |     |       | 6.00000         | 7                    | 29.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.90   | Put          |     |       | 2,171.00000     | 2,045                | 29.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.90   | Call         |     |       | 6.00000         | 7                    | 29.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.90   | Put          |     |       | 2,171.00000     | 2,045                | 29.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.25  | Call         |     |       | 3.00000         | 4                    | 30.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.25  | Put          |     |       | 2,518.00000     | 2,391                | 30.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.30  | Call         |     |       | 3.00000         | 3                    | 30.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.30  | Put          |     |       | 2,568.00000     | 2,441                | 30.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.35  | Call         |     |       | 2.00000         | 3                    | 30.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.35  | Put          |     |       | 2,618.00000     | 2,491                | 30.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.35  | Call         |     |       | 2.00000         | 3                    | 30.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.35  | Put          |     |       | 2,618.00000     | 2,491                | 30.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.50  | Call         |     |       | 2.00000         | 2                    | 30.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.50  | Put          |     |       | 2,767.00000     | 2,640                | 30.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.70  | Call         |     |       | 1.00000         | 1                    | 30.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.70  | Put          |     |       | 2,966.00000     | 2,839                | 30.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.95  | Call         |     |       | 1.00000         | 1                    | 31.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.95  | Put          |     |       | 3,216.00000     | 3,089                | 31.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.00  | Call         |     |       | 0.00000         | 0                    | 39.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.00  | Put          |     |       | 5,265.00000     | 5,138                | 39.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.85  | Call         |     |       | 1.00000         | 1                    | 31.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.85  | Put          |     |       | 3,116.00000     | 2,989                | 31.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.80  | Call         |     |       | 1.00000         | 1                    | 31.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.80  | Put          |     |       | 3,066.00000     | 2,939                | 31.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.75  | Call         |     |       | 1.00000         | 1                    | 30.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.75  | Put          |     |       | 3,016.00000     | 2,889                | 30.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.45  | Call         |     |       | 2.00000         | 2                    | 30.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.45  | Put          |     |       | 2,717.00000     | 2,590                | 30.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.20  | Call         |     |       | 3.00000         | 4                    | 30.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.20  | Put          |     |       | 2,468.00000     | 2,342                | 30.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.60  | Call         |     |       | 1.00000         | 2                    | 30.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.60  | Put          |     |       | 2,867.00000     | 2,739                | 30.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.65  | Call         |     |       | 1.00000         | 2                    | 30.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.65  | Put          |     |       | 2,916.00000     | 2,789                | 30.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.10  | Call         |     |       | 4.00000         | 5                    | 30.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.10  | Put          |     |       | 2,369.00000     | 2,243                | 30.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.95   | Call         |     |       | 5.00000         | 7                    | 29.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.95   | Put          |     |       | 2,221.00000     | 2,095                | 29.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.15  | Call         |     |       | 4.00000         | 4                    | 30.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.15  | Put          |     |       | 2,419.00000     | 2,292                | 30.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.55  | Call         |     |       | 1.00000         | 2                    | 30.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.55  | Put          |     |       | 2,817.00000     | 2,690                | 30.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.60  | Call         |     |       | 1.00000         | 2                    | 30.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.60  | Put          |     |       | 2,867.00000     | 2,739                | 30.76      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 10.85  | Call         |     |       | 1.00000         | 1                    | 31.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.85  | Put          |     |       | 3,116.00000     | 2,989                | 31.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.55  | Call         |     |       | 1.00000         | 2                    | 30.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.55  | Put          |     |       | 2,817.00000     | 2,690                | 30.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.30  | Call         |     |       | 3.00000         | 3                    | 30.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.30  | Put          |     |       | 2,568.00000     | 2,441                | 30.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.20  | Call         |     |       | 3.00000         | 4                    | 30.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.20  | Put          |     |       | 2,468.00000     | 2,342                | 30.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.00  | Call         |     |       | 5.00000         | 6                    | 29.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.00  | Put          |     |       | 2,270.00000     | 2,144                | 29.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.30  | Call         |     |       | 0.00000         | 1                    | 32.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.30  | Put          |     |       | 3,566.00000     | 3,438                | 32.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.60   | Call         |     |       | 11.00000        | 14                   | 29.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.60   | Put          |     |       | 1,876.00000     | 1,752                | 29.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.70   | Call         |     |       | 9.00000         | 11                   | 29.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.70   | Put          |     |       | 1,974.00000     | 1,849                | 29.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.80   | Call         |     |       | 7.00000         | 9                    | 29.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.80   | Put          |     |       | 2,073.00000     | 1,947                | 29.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.40  | Call         |     |       | 2.00000         | 3                    | 30.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.40  | Put          |     |       | 2,667.00000     | 2,540                | 30.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.55   | Call         |     |       | 12.00000        | 15                   | 29.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.55   | Put          |     |       | 1,828.00000     | 1,703                | 29.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.65   | Call         |     |       | 10.00000        | 13                   | 29.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.65   | Put          |     |       | 1,925.00000     | 1,800                | 29.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.50   | Call         |     |       | 14.00000        | 17                   | 29.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.50   | Put          |     |       | 1,779.00000     | 1,655                | 29.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.10  | Call         |     |       | 4.00000         | 5                    | 30.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.10  | Put          |     |       | 2,369.00000     | 2,243                | 30.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.90  | Call         |     |       | 1.00000         | 1                    | 31.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.90  | Put          |     |       | 3,166.00000     | 3,039                | 31.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.00  | Call         |     |       | 1.00000         | 1                    | 31.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.00  | Put          |     |       | 3,266.00000     | 3,139                | 31.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.15  | Call         |     |       | 4.00000         | 4                    | 30.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.15  | Put          |     |       | 2,419.00000     | 2,292                | 30.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.05  | Call         |     |       | 1.00000         | 1                    | 31.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.05  | Put          |     |       | 3,316.00000     | 3,189                | 31.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.15  | Call         |     |       | 1.00000         | 1                    | 32.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.15  | Put          |     |       | 3,416.00000     | 3,288                | 32.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.80  | Call         |     |       | 1.00000         | 1                    | 31.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.80  | Put          |     |       | 3,066.00000     | 2,939                | 31.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.05  | Call         |     |       | 1.00000         | 1                    | 31.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.05  | Put          |     |       | 3,316.00000     | 3,189                | 31.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.25  | Call         |     |       | 1.00000         | 1                    | 32.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.25  | Put          |     |       | 3,516.00000     | 3,388                | 32.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.90  | Call         |     |       | 1.00000         | 1                    | 31.27      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 10.90  | Put          |     |       | 3,166.00000     | 3,039                | 31.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.10  | Call         |     |       | 1.00000         | 1                    | 31.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.10  | Put          |     |       | 3,366.00000     | 3,239                | 31.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.05  | Call         |     |       | 4.00000         | 5                    | 30.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.05  | Put          |     |       | 2,320.00000     | 2,193                | 30.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.10  | Call         |     |       | 1.00000         | 1                    | 31.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.10  | Put          |     |       | 3,366.00000     | 3,239                | 31.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.20  | Call         |     |       | 1.00000         | 1                    | 32.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.20  | Put          |     |       | 3,466.00000     | 3,338                | 32.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.65  | Call         |     |       | 1.00000         | 2                    | 30.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.65  | Put          |     |       | 2,916.00000     | 2,789                | 30.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.15  | Call         |     |       | 1.00000         | 1                    | 32.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.15  | Put          |     |       | 3,416.00000     | 3,288                | 32.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.35  | Call         |     |       | 0.00000         | 1                    | 32.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.35  | Put          |     |       | 3,616.00000     | 3,488                | 32.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.15   | Call         |     |       | 26.00000        | 30                   | 27.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.15   | Put          |     |       | 1,441.00000     | 1,318                | 27.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.45   | Call         |     |       | 15.00000        | 19                   | 29.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.45   | Put          |     |       | 1,731.00000     | 1,607                | 29.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.55   | Call         |     |       | 12.00000        | 15                   | 29.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.55   | Put          |     |       | 1,828.00000     | 1,703                | 29.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.10   | Call         |     |       | 28.00000        | 32                   | 27.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.10   | Put          |     |       | 1,393.00000     | 1,270                | 27.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.40   | Call         |     |       | 17.00000        | 21                   | 29.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.40   | Put          |     |       | 1,682.00000     | 1,559                | 29.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.25   | Call         |     |       | 23.00000        | 26                   | 28.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.25   | Put          |     |       | 1,538.00000     | 1,414                | 28.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.45   | Call         |     |       | 15.00000        | 19                   | 29.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.45   | Put          |     |       | 1,731.00000     | 1,607                | 29.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.85   | Call         |     |       | 7.00000         | 8                    | 29.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.85   | Put          |     |       | 2,122.00000     | 1,996                | 29.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.95   | Call         |     |       | 5.00000         | 7                    | 29.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.95   | Put          |     |       | 2,221.00000     | 2,095                | 29.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.20   | Call         |     |       | 24.00000        | 28                   | 28.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.20   | Put          |     |       | 1,490.00000     | 1,366                | 28.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.60   | Call         |     |       | 11.00000        | 14                   | 29.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.60   | Put          |     |       | 1,876.00000     | 1,752                | 29.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.05   | Call         |     |       | 30.00000        | 35                   | 27.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.05   | Put          |     |       | 1,345.00000     | 1,223                | 27.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.00   | Call         |     |       | 32.00000        | 37                   | 27.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.00   | Put          |     |       | 1,297.00000     | 1,175                | 27.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.10   | Call         |     |       | 28.00000        | 32                   | 27.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.10   | Put          |     |       | 1,393.00000     | 1,270                | 27.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.40   | Call         |     |       | 4,335.00000     | 4,462                | 25.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.40   | Put          |     |       | 0.00000         | 0                    | 25.81      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 4.90   | Call         |     |       | 2,835.00000     | 2,962                | 32.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.90   | Put          |     |       | 0.00000         | 0                    | 32.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.40   | Call         |     |       | 1,338.00000     | 1,465                | 24.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.40   | Put          |     |       | 3.00000         | 3                    | 24.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.40  | Call         |     |       | 0.00000         | 0                    | 36.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.40  | Put          |     |       | 4,665.00000     | 4,538                | 36.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.90  | Call         |     |       | 0.00000         | 0                    | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.90  | Put          |     |       | 6,165.00000     | 6,038                | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 15.40  | Call         |     |       | 0.00000         | 0                    | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 15.40  | Put          |     |       | 7,665.00000     | 7,538                | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.20   | Call         |     |       | 4,535.00000     | 4,662                | 25.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.20   | Put          |     |       | 0.00000         | 0                    | 25.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.70   | Call         |     |       | 3,035.00000     | 3,162                | 31.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.70   | Put          |     |       | 0.00000         | 0                    | 31.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.20   | Call         |     |       | 1,537.00000     | 1,664                | 25.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.20   | Put          |     |       | 2.00000         | 2                    | 25.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.70   | Call         |     |       | 260.00000       | 329                  | 20.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.70   | Put          |     |       | 225.00000       | 166                  | 20.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.20  | Call         |     |       | 0.00000         | 0                    | 35.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.20  | Put          |     |       | 4,465.00000     | 4,338                | 35.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.70  | Call         |     |       | 0.00000         | 0                    | 42.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.70  | Put          |     |       | 5,965.00000     | 5,838                | 42.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 15.20  | Call         |     |       | 0.00000         | 0                    | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 15.20  | Put          |     |       | 7,465.00000     | 7,338                | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.15   | Call         |     |       | 4,585.00000     | 4,712                | 25.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.15   | Put          |     |       | 0.00000         | 0                    | 25.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.65   | Call         |     |       | 3,085.00000     | 3,212                | 31.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.65   | Put          |     |       | 0.00000         | 0                    | 31.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.15   | Call         |     |       | 1,587.00000     | 1,714                | 26.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.15   | Put          |     |       | 2.00000         | 1                    | 26.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.65   | Call         |     |       | 286.00000       | 359                  | 20.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.65   | Put          |     |       | 201.00000       | 147                  | 20.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.15  | Call         |     |       | 0.00000         | 0                    | 35.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.15  | Put          |     |       | 4,415.00000     | 4,288                | 35.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.65  | Call         |     |       | 0.00000         | 0                    | 41.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.65  | Put          |     |       | 5,915.00000     | 5,788                | 41.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 15.15  | Call         |     |       | 0.00000         | 0                    | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 15.15  | Put          |     |       | 7,415.00000     | 7,288                | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.85   | Call         |     |       | 39.00000        | 47                   | 26.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.85   | Put          |     |       | 1,154.00000     | 1,035                | 26.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.35   | Call         |     |       | 19.00000        | 23                   | 29.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.35   | Put          |     |       | 1,634.00000     | 1,511                | 29.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.90   | Call         |     |       | 851.00000       | 972                  | 20.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.90   | Put          |     |       | 16.00000        | 10                   | 20.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.40   | Call         |     |       | 439.00000       | 533                  | 20.29      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 7.40   | Put          |     |       | 104.00000       | 71                   | 20.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.70   | Call         |     |       | 1,041.00000     | 1,167                | 21.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.70   | Put          |     |       | 7.00000         | 5                    | 21.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.20   | Call         |     |       | 589.00000       | 698                  | 20.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.20   | Put          |     |       | 54.00000        | 35                   | 20.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.65   | Call         |     |       | 1,091.00000     | 1,217                | 21.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.65   | Put          |     |       | 6.00000         | 5                    | 21.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.15   | Call         |     |       | 630.00000       | 741                  | 20.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.15   | Put          |     |       | 45.00000        | 29                   | 20.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.60   | Call         |     |       | 1,140.00000     | 1,266                | 22.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.60   | Put          |     |       | 5.00000         | 4                    | 22.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.10   | Call         |     |       | 672.00000       | 786                  | 20.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.10   | Put          |     |       | 38.00000        | 24                   | 20.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.60  | Call         |     |       | 0.00000         | 0                    | 33.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.60  | Put          |     |       | 3,866.00000     | 3,738                | 33.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.60  | Call         |     |       | 0.00000         | 0                    | 37.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.60  | Put          |     |       | 4,865.00000     | 4,738                | 37.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.70  | Call         |     |       | 0.00000         | 0                    | 34.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.70  | Put          |     |       | 3,966.00000     | 3,838                | 34.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.70  | Call         |     |       | 0.00000         | 0                    | 37.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.70  | Put          |     |       | 4,965.00000     | 4,838                | 37.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.75   | Call         |     |       | 992.00000       | 1,118                | 20.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.75   | Put          |     |       | 8.00000         | 6                    | 20.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.75  | Call         |     |       | 0.00000         | 0                    | 34.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.75  | Put          |     |       | 4,016.00000     | 3,888                | 34.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.75  | Call         |     |       | 0.00000         | 0                    | 38.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.75  | Put          |     |       | 5,015.00000     | 4,888                | 38.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.80   | Call         |     |       | 945.00000       | 1,069                | 20.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.80   | Put          |     |       | 10.00000        | 7                    | 20.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.30   | Call         |     |       | 511.00000       | 613                  | 20.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.30   | Put          |     |       | 76.00000        | 51                   | 20.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.80   | Call         |     |       | 217.00000       | 273                  | 20.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.80   | Put          |     |       | 282.00000       | 211                  | 20.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.80  | Call         |     |       | 0.00000         | 0                    | 34.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.80  | Put          |     |       | 4,066.00000     | 3,938                | 34.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.80  | Call         |     |       | 0.00000         | 0                    | 38.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.80  | Put          |     |       | 5,065.00000     | 4,938                | 38.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.65  | Call         |     |       | 0.00000         | 0                    | 33.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.65  | Put          |     |       | 3,916.00000     | 3,788                | 33.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.65  | Call         |     |       | 0.00000         | 0                    | 37.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.65  | Put          |     |       | 4,915.00000     | 4,788                | 37.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.50   | Call         |     |       | 1,239.00000     | 1,365                | 23.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.50   | Put          |     |       | 4.00000         | 3                    | 23.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.00   | Call         |     |       | 760.00000       | 878                  | 20.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.00   | Put          |     |       | 25.00000        | 16                   | 20.17      | 0.00  | 0                   | 0.00            |



| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 11.50  | Call         |     |       | 0.00000         | 0                    | 33.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.50  | Put          |     |       | 3,766.00000     | 3,638                | 33.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.50  | Call         |     |       | 0.00000         | 0                    | 37.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.50  | Put          |     |       | 4,765.00000     | 4,638                | 37.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.45   | Call         |     |       | 1,288.00000     | 1,415                | 23.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.45   | Put          |     |       | 4.00000         | 3                    | 23.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.95   | Call         |     |       | 805.00000       | 925                  | 20.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.95   | Put          |     |       | 20.00000        | 12                   | 20.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.45   | Call         |     |       | 405.00000       | 496                  | 20.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.45   | Put          |     |       | 120.00000       | 83                   | 20.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.45  | Call         |     |       | 0.00000         | 0                    | 33.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.45  | Put          |     |       | 3,716.00000     | 3,588                | 33.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.45  | Call         |     |       | 0.00000         | 0                    | 36.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.45  | Put          |     |       | 4,715.00000     | 4,588                | 36.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.30   | Call         |     |       | 1,437.00000     | 1,564                | 24.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.30   | Put          |     |       | 3.00000         | 2                    | 24.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.30  | Call         |     |       | 0.00000         | 0                    | 36.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.30  | Put          |     |       | 4,565.00000     | 4,438                | 36.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.25   | Call         |     |       | 1,487.00000     | 1,614                | 25.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.25   | Put          |     |       | 2.00000         | 2                    | 25.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.25  | Call         |     |       | 0.00000         | 0                    | 36.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.25  | Put          |     |       | 4,515.00000     | 4,388                | 36.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.35   | Call         |     |       | 1,388.00000     | 1,514                | 24.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.35   | Put          |     |       | 3.00000         | 2                    | 24.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.85   | Call         |     |       | 897.00000       | 1,020                | 20.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.85   | Put          |     |       | 13.00000        | 8                    | 20.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.35   | Call         |     |       | 474.00000       | 573                  | 20.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.35   | Put          |     |       | 90.00000        | 61                   | 20.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.35  | Call         |     |       | 0.00000         | 0                    | 36.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.35  | Put          |     |       | 4,615.00000     | 4,488                | 36.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.90   | Call         |     |       | 1,836.00000     | 1,963                | 28.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.90   | Put          |     |       | 1.00000         | 1                    | 28.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.90  | Call         |     |       | 0.00000         | 0                    | 34.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.90  | Put          |     |       | 4,166.00000     | 4,038                | 34.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.85   | Call         |     |       | 1,886.00000     | 2,013                | 28.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.85   | Put          |     |       | 1.00000         | 1                    | 28.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.85   | Call         |     |       | 39.00000        | 47                   | 26.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.85   | Put          |     |       | 1,154.00000     | 1,035                | 26.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.85  | Call         |     |       | 0.00000         | 0                    | 34.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.85  | Put          |     |       | 4,116.00000     | 3,988                | 34.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.85   | Call         |     |       | 3,885.00000     | 4,012                | 25.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.85   | Put          |     |       | 0.00000         | 0                    | 25.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.85   | Call         |     |       | 2,885.00000     | 3,012                | 32.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.85   | Put          |     |       | 0.00000         | 0                    | 32.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.85  | Call         |     |       | 0.00000         | 0                    | 42.62      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 13.85  | Put          |           | 6,115.00000     | 5,988                | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.95   | Call         |           | 3,785.00000     | 3,912                | 26.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.95   | Put          |           | 0.00000         | 0                    | 26.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.95   | Call         |           | 2,785.00000     | 2,912                | 32.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.95   | Put          |           | 0.00000         | 0                    | 32.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.95   | Call         |           | 1,786.00000     | 1,913                | 27.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.95   | Put          |           | 1.00000         | 1                    | 27.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.95   | Call         |           | 805.00000       | 925                  | 20.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.95   | Put          |           | 20.00000        | 12                   | 20.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.95   | Call         |           | 167.00000       | 209                  | 21.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.95   | Put          |           | 383.00000       | 296                  | 21.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.95  | Call         |           | 0.00000         | 0                    | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.95  | Put          |           | 6,215.00000     | 6,088                | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.00   | Call         |           | 3,735.00000     | 3,862                | 26.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.00   | Put          |           | 0.00000         | 0                    | 26.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.00   | Call         |           | 2,735.00000     | 2,862                | 32.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.00   | Put          |           | 0.00000         | 0                    | 32.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.00   | Call         |           | 1,736.00000     | 1,863                | 27.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.00   | Put          |           | 1.00000         | 1                    | 27.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 14.00  | Call         |           | 0.00000         | 0                    | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 14.00  | Put          |           | 6,265.00000     | 6,138                | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.10   | Call         |           | 3,635.00000     | 3,762                | 27.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.10   | Put          |           | 0.00000         | 0                    | 27.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.10   | Call         |           | 2,635.00000     | 2,762                | 31.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.10   | Put          |           | 0.00000         | 0                    | 31.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.10   | Call         |           | 1,636.00000     | 1,763                | 26.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.10   | Put          |           | 2.00000         | 1                    | 26.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 14.10  | Call         |           | 0.00000         | 0                    | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 14.10  | Put          |           | 6,365.00000     | 6,238                | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.25   | Call         |           | 3,485.00000     | 3,612                | 28.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.25   | Put          |           | 0.00000         | 0                    | 28.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.25   | Call         |           | 2,485.00000     | 2,612                | 31.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.25   | Put          |           | 0.00000         | 0                    | 31.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 14.25  | Call         |           | 0.00000         | 0                    | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 14.25  | Put          |           | 6,515.00000     | 6,388                | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.30   | Call         |           | 3,435.00000     | 3,562                | 28.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.30   | Put          |           | 0.00000         | 0                    | 28.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.30   | Call         |           | 2,435.00000     | 2,562                | 30.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.30   | Put          |           | 0.00000         | 0                    | 30.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 14.30  | Call         |           | 0.00000         | 0                    | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 14.30  | Put          |           | 6,565.00000     | 6,438                | 42.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.40   | Call         |           | 3,335.00000     | 3,462                | 29.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.40   | Put          |           | 0.00000         | 0                    | 29.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.40   | Call         |           | 2,335.00000     | 2,462                | 30.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.40   | Put          |           | 0.00000         | 0                    | 30.53      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value         | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|---------------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 11.40  | Call         |           | 0.00000         | 0                    | 33.06      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.40  | Put          |           | 3,666.00000     | 3,538                | 33.06      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.90  | Call         |           | 0.00000         | 0                    | 38.72      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.90  | Put          |           | 5,165.00000     | 5,038                | 38.72      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 14.40  | Call         |           | 0.00000         | 0                    | 42.62      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 14.40  | Put          |           | 6,665.00000     | 6,538                | 42.62      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.35   | Call         |           | 3,385.00000     | 3,512                | 29.23      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.35   | Put          |           | 0.00000         | 0                    | 29.23      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.35   | Call         |           | 2,385.00000     | 2,512                | 30.72      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.35   | Put          |           | 0.00000         | 0                    | 30.72      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.85  | Call         |           | 0.00000         | 0                    | 38.51      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.85  | Put          |           | 5,115.00000     | 4,988                | 38.51      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 14.35  | Call         |           | 0.00000         | 0                    | 42.62      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 14.35  | Put          |           | 6,615.00000     | 6,488                | 42.62      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.20   | Call         |           | 3,535.00000     | 3,662                | 28.20      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.20   | Put          |           | 0.00000         | 0                    | 28.20      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.20   | Call         |           | 2,535.00000     | 2,662                | 31.29      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.20   | Put          |           | 0.00000         | 0                    | 31.29      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 14.20  | Call         |           | 0.00000         | 0                    | 42.62      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 14.20  | Put          |           | 6,465.00000     | 6,338                | 42.62      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.90   | Call         |           | 3,835.00000     | 3,962                | 26.15      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.90   | Put          |           | 0.00000         | 0                    | 26.15      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.80   | Call         |           | 3,935.00000     | 4,062                | 25.81      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.80   | Put          |           | 0.00000         | 0                    | 25.81      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.80   | Call         |           | 2,935.00000     | 3,062                | 32.30      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.80   | Put          |           | 0.00000         | 0                    | 32.30      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.80   | Call         |           | 1,936.00000     | 2,063                | 28.99      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.80   | Put          |           | 1.00000         | 1                    | 28.99      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.80   | Call         |           | 945.00000       | 1,069                | 20.55      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.80   | Put          |           | 10.00000        | 7                    | 20.55      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.80  | Call         |           | 0.00000         | 0                    | 42.41      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.80  | Put          |           | 6,065.00000     | 5,938                | 42.41      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.75   | Call         |           | 0.00000         | 4,112                | 25.81      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.75   | Put          |           | 0.00000         | 0                    | 25.81      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.75   | Call         |           | 0.00000         | 3,112                | 31.96      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.75   | Put          |           | 0.00000         | 0                    | 31.96      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.75   | Call         |           | 0.00000         | 2,113                | 29.18      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 5.75   | Put          |           | 0.00000         | 0                    | 29.18      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.75  | Call         |           | 0.00000         | 0                    | 42.21      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.75  | Put          |           | 0.00000         | 5,888                | 42.21      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future |        |              | 7.99850   | 7.86880         |                      | 20.98      | 38,952,695.00 | 4,870               | 46,881.00       |
| \$ / R On 14/12/2009 Currency Future | 7.85   | Call         |           | 423.00000       | 488                  | 20.73      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.85   | Put          |           | 404.00000       | 340                  | 20.73      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.95   | Call         |           | 384.00000       | 440                  | 20.90      | 0.00          | 0                   | 200.00          |
| \$ / R On 14/12/2009 Currency Future | 7.95   | Put          |           | 466.00000       | 392                  | 20.90      | 0.00          | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 8.00   | Call         |     |       | 367.00000       | 418                  | 20.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.00   | Put          |     |       | 498.00000       | 419                  | 20.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.70   | Call         |     |       | 195.00000       | 220                  | 23.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.70   | Put          |     |       | 1,026.00000     | 921                  | 23.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.80   | Call         |     |       | 179.00000       | 201                  | 24.07      | 0.00  | 0                   | 75.00           |
| \$ / R On 14/12/2009 Currency Future | 8.80   | Put          |     |       | 1,111.00000     | 1,003                | 24.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.15   | Call         |     |       | 319.00000       | 363                  | 21.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.15   | Put          |     |       | 600.00000       | 514                  | 21.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.30   | Call         |     |       | 277.00000       | 315                  | 22.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.30   | Put          |     |       | 709.00000       | 617                  | 22.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.55  | Call         |     |       | 50.00000        | 54                   | 30.14      | 0.00  | 0                   | 189.00          |
| \$ / R On 14/12/2009 Currency Future | 10.55  | Put          |     |       | 2,731.00000     | 2,606                | 30.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.30  | Call         |     |       | 13.00000        | 16                   | 33.58      | 0.00  | 0                   | 1,109.00        |
| \$ / R On 14/12/2009 Currency Future | 12.30  | Put          |     |       | 4,444.00000     | 4,317                | 33.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.00  | Call         |     |       | 5.00000         | 6                    | 32.76      | 0.00  | 0                   | 9,605.00        |
| \$ / R On 14/12/2009 Currency Future | 13.00  | Put          |     |       | 5,136.00000     | 5,008                | 32.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.40   | Call         |     |       | 253.00000       | 287                  | 22.52      | 0.00  | 0                   | 247.00          |
| \$ / R On 14/12/2009 Currency Future | 8.40   | Put          |     |       | 785.00000       | 689                  | 22.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.90   | Call         |     |       | 81.00000        | 88                   | 28.31      | 0.00  | 0                   | 11,110.00       |
| \$ / R On 14/12/2009 Currency Future | 9.90   | Put          |     |       | 2,112.00000     | 1,989                | 28.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.50   | Call         |     |       | 232.00000       | 262                  | 22.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.50   | Put          |     |       | 863.00000       | 764                  | 22.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.55   | Call         |     |       | 222.00000       | 251                  | 23.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.55   | Put          |     |       | 903.00000       | 802                  | 23.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.45   | Call         |     |       | 242.00000       | 275                  | 22.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.45   | Put          |     |       | 824.00000       | 726                  | 22.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.20   | Call         |     |       | 304.00000       | 346                  | 21.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.20   | Put          |     |       | 635.00000       | 548                  | 21.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.25   | Call         |     |       | 290.00000       | 330                  | 21.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.25   | Put          |     |       | 672.00000       | 582                  | 21.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.10   | Call         |     |       | 334.00000       | 380                  | 21.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.10   | Put          |     |       | 565.00000       | 482                  | 21.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.95   | Call         |     |       | 384.00000       | 440                  | 20.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.95   | Put          |     |       | 466.00000       | 392                  | 20.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.05   | Call         |     |       | 350.00000       | 399                  | 21.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.05   | Put          |     |       | 531.00000       | 450                  | 21.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.20   | Call         |     |       | 304.00000       | 346                  | 21.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.20   | Put          |     |       | 635.00000       | 548                  | 21.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.30   | Call         |     |       | 277.00000       | 315                  | 22.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.30   | Put          |     |       | 709.00000       | 617                  | 22.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.45   | Call         |     |       | 242.00000       | 275                  | 22.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.45   | Put          |     |       | 824.00000       | 726                  | 22.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.35   | Call         |     |       | 265.00000       | 301                  | 22.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.35   | Put          |     |       | 746.00000       | 652                  | 22.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.35   | Call         |     |       | 265.00000       | 301                  | 22.33      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 8.35   | Put          |     |       | 746.00000       | 652                  | 22.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.50   | Call         |     |       | 105.00000       | 115                  | 26.77      | 0.00  | 0                   | 3,000.00        |
| \$ / R On 14/12/2009 Currency Future | 9.50   | Put          |     |       | 1,737.00000     | 1,617                | 26.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.55   | Call         |     |       | 222.00000       | 251                  | 23.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.55   | Put          |     |       | 903.00000       | 802                  | 23.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.60   | Call         |     |       | 212.00000       | 240                  | 23.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.60   | Put          |     |       | 944.00000       | 841                  | 23.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.60   | Call         |     |       | 212.00000       | 240                  | 23.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.60   | Put          |     |       | 944.00000       | 841                  | 23.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.75   | Call         |     |       | 187.00000       | 210                  | 23.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.75   | Put          |     |       | 1,068.00000     | 962                  | 23.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.65   | Call         |     |       | 204.00000       | 229                  | 23.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.65   | Put          |     |       | 985.00000       | 881                  | 23.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.40   | Call         |     |       | 665.00000       | 755                  | 20.00      | 0.00  | 0                   | 13,513.00       |
| \$ / R On 14/12/2009 Currency Future | 7.40   | Put          |     |       | 196.00000       | 157                  | 20.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.90   | Call         |     |       | 165.00000       | 185                  | 24.45      | 0.00  | 0                   | 13,513.00       |
| \$ / R On 14/12/2009 Currency Future | 8.90   | Put          |     |       | 1,196.00000     | 1,086                | 24.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.95   | Call         |     |       | 159.00000       | 177                  | 24.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.95   | Put          |     |       | 1,240.00000     | 1,129                | 24.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.90   | Call         |     |       | 165.00000       | 185                  | 24.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.90   | Put          |     |       | 1,196.00000     | 1,086                | 24.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.85   | Call         |     |       | 172.00000       | 193                  | 24.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.85   | Put          |     |       | 1,153.00000     | 1,044                | 24.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.70   | Call         |     |       | 195.00000       | 220                  | 23.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.70   | Put          |     |       | 1,026.00000     | 921                  | 23.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.00   | Call         |     |       | 153.00000       | 170                  | 24.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.00   | Put          |     |       | 1,284.00000     | 1,172                | 24.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.15   | Call         |     |       | 136.00000       | 151                  | 25.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.15   | Put          |     |       | 1,417.00000     | 1,302                | 25.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.30   | Call         |     |       | 121.00000       | 134                  | 26.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.30   | Put          |     |       | 1,553.00000     | 1,435                | 26.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.40   | Call         |     |       | 113.00000       | 124                  | 26.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.40   | Put          |     |       | 1,644.00000     | 1,526                | 26.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.45   | Call         |     |       | 109.00000       | 120                  | 26.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.45   | Put          |     |       | 1,690.00000     | 1,571                | 26.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.30   | Call         |     |       | 121.00000       | 134                  | 26.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.30   | Put          |     |       | 1,553.00000     | 1,435                | 26.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.55   | Call         |     |       | 102.00000       | 111                  | 26.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.55   | Put          |     |       | 1,783.00000     | 1,663                | 26.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.20   | Call         |     |       | 131.00000       | 145                  | 25.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.20   | Put          |     |       | 1,462.00000     | 1,346                | 25.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.45   | Call         |     |       | 109.00000       | 120                  | 26.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.45   | Put          |     |       | 1,690.00000     | 1,571                | 26.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.80   | Call         |     |       | 87.00000        | 94                   | 27.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.80   | Put          |     |       | 2,018.00000     | 1,895                | 27.93      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 10.15  | Call         |     |       | 67.00000        | 73                   | 29.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.15  | Put          |     |       | 2,348.00000     | 2,225                | 29.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.00  | Call         |     |       | 75.00000        | 82                   | 28.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.00  | Put          |     |       | 2,206.00000     | 2,084                | 28.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.85   | Call         |     |       | 84.00000        | 91                   | 28.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.85   | Put          |     |       | 2,065.00000     | 1,942                | 28.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.85   | Call         |     |       | 84.00000        | 91                   | 28.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.85   | Put          |     |       | 2,065.00000     | 1,942                | 28.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.05  | Call         |     |       | 72.00000        | 79                   | 28.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.05  | Put          |     |       | 2,253.00000     | 2,131                | 28.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.35  | Call         |     |       | 58.00000        | 63                   | 29.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.35  | Put          |     |       | 2,539.00000     | 2,414                | 29.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.45  | Call         |     |       | 54.00000        | 59                   | 29.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.45  | Put          |     |       | 2,635.00000     | 2,510                | 29.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.50  | Call         |     |       | 52.00000        | 56                   | 30.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.50  | Put          |     |       | 2,683.00000     | 2,558                | 30.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.60  | Call         |     |       | 48.00000        | 53                   | 30.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.60  | Put          |     |       | 2,780.00000     | 2,654                | 30.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.80  | Call         |     |       | 42.00000        | 46                   | 30.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.80  | Put          |     |       | 2,974.00000     | 2,847                | 30.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.05  | Call         |     |       | 36.00000        | 39                   | 31.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.05  | Put          |     |       | 3,217.00000     | 3,090                | 31.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.00  | Call         |     |       | 37.00000        | 40                   | 31.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.00  | Put          |     |       | 3,168.00000     | 3,042                | 31.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.90  | Call         |     |       | 40.00000        | 43                   | 31.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.90  | Put          |     |       | 3,071.00000     | 2,944                | 31.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.30  | Call         |     |       | 60.00000        | 65                   | 29.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.30  | Put          |     |       | 2,491.00000     | 2,367                | 29.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.40  | Call         |     |       | 56.00000        | 61                   | 29.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.40  | Put          |     |       | 2,587.00000     | 2,462                | 29.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.65  | Call         |     |       | 47.00000        | 51                   | 30.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.65  | Put          |     |       | 2,828.00000     | 2,702                | 30.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.75  | Call         |     |       | 44.00000        | 47                   | 30.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.75  | Put          |     |       | 2,925.00000     | 2,799                | 30.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.80  | Call         |     |       | 42.00000        | 46                   | 30.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.80  | Put          |     |       | 2,974.00000     | 2,847                | 30.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.20  | Call         |     |       | 64.00000        | 70                   | 29.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.20  | Put          |     |       | 2,396.00000     | 2,272                | 29.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.10  | Call         |     |       | 69.00000        | 76                   | 28.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.10  | Put          |     |       | 2,301.00000     | 2,178                | 28.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.55  | Call         |     |       | 50.00000        | 54                   | 30.14      | 0.00  | 0                   | 9,530.00        |
| \$ / R On 14/12/2009 Currency Future | 10.55  | Put          |     |       | 2,731.00000     | 2,606                | 30.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.70  | Call         |     |       | 45.00000        | 49                   | 30.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.70  | Put          |     |       | 2,876.00000     | 2,751                | 30.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.10  | Call         |     |       | 69.00000        | 76                   | 28.96      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 10.10  | Put          |           | 2,301.00000     | 2,178                | 28.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.15  | Call         |           | 34.00000        | 36                   | 31.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.15  | Put          |           | 3,315.00000     | 3,188                | 31.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.10  | Call         |           | 35.00000        | 38                   | 31.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.10  | Put          |           | 3,266.00000     | 3,139                | 31.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.30  | Call         |           | 31.00000        | 33                   | 32.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.30  | Put          |           | 3,462.00000     | 3,335                | 32.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.20  | Call         |           | 33.00000        | 35                   | 31.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.20  | Put          |           | 3,364.00000     | 3,237                | 31.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.30  | Call         |           | 13.00000        | 16                   | 33.58      | 0.00  | 0                   | 10,100.00       |
| \$ / R On 14/12/2009 Currency Future | 12.30  | Put          |           | 4,444.00000     | 4,317                | 33.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.60  | Call         |           | 26.00000        | 28                   | 32.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.60  | Put          |           | 3,757.00000     | 3,629                | 32.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.50  | Call         |           | 28.00000        | 29                   | 32.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.50  | Put          |           | 3,659.00000     | 3,531                | 32.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.00  | Call         |           | 19.00000        | 22                   | 33.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.00  | Put          |           | 4,150.00000     | 4,024                | 33.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.40  | Call         |           | 12.00000        | 14                   | 33.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.40  | Put          |           | 4,543.00000     | 4,415                | 33.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.80  | Call         |           | 7.00000         | 8                    | 32.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.80  | Put          |           | 4,938.00000     | 4,810                | 32.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.20  | Call         |           | 4.00000         | 5                    | 32.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.20  | Put          |           | 5,335.00000     | 5,206                | 32.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.90  | Call         |           | 22.00000        | 24                   | 33.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.90  | Put          |           | 4,053.00000     | 3,925                | 33.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.70  | Call         |           | 8.00000         | 9                    | 33.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.70  | Put          |           | 4,839.00000     | 4,711                | 33.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.10  | Call         |           | 4.00000         | 5                    | 32.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.10  | Put          |           | 5,236.00000     | 5,107                | 32.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.10   | Call         |           | 141.00000       | 157                  | 25.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.10   | Put          |           | 1,372.00000     | 1,258                | 25.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.70   | Call         |           | 92.00000        | 100                  | 27.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.70   | Put          |           | 1,924.00000     | 1,802                | 27.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.10  | Call         |           | 17.00000        | 20                   | 33.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.10  | Put          |           | 4,248.00000     | 4,121                | 33.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.30  | Call         |           | 3.00000         | 4                    | 32.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.30  | Put          |           | 5,435.00000     | 5,306                | 32.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.60   | Call         |           | 99.00000        | 107                  | 27.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.60   | Put          |           | 1,830.00000     | 1,709                | 27.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.20  | Call         |           | 64.00000        | 70                   | 29.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.20  | Put          |           | 2,396.00000     | 2,272                | 29.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.40  | Call         |           | 29.00000        | 31                   | 32.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.40  | Put          |           | 3,560.00000     | 3,433                | 32.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.60  | Call         |           | 9.00000         | 11                   | 33.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.60  | Put          |           | 4,740.00000     | 4,612                | 33.23      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 8.80   | Call         |     |       | 179.00000       | 201                  | 24.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.80   | Put          |     |       | 1,111.00000     | 1,003                | 24.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.80  | Call         |     |       | 23.00000        | 25                   | 33.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.80  | Put          |     |       | 3,955.00000     | 3,826                | 33.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.60  | Call         |     |       | 2.00000         | 3                    | 32.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.60  | Put          |     |       | 5,733.00000     | 5,604                | 32.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.50  | Call         |     |       | 10.00000        | 12                   | 33.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.50  | Put          |     |       | 4,641.00000     | 4,514                | 33.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.10  | Call         |     |       | 4.00000         | 5                    | 32.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.10  | Put          |     |       | 5,236.00000     | 5,107                | 32.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.70  | Call         |     |       | 2.00000         | 2                    | 31.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.70  | Put          |     |       | 5,833.00000     | 5,704                | 31.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.70  | Call         |     |       | 25.00000        | 26                   | 33.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.70  | Put          |     |       | 3,856.00000     | 3,728                | 33.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.90  | Call         |     |       | 6.00000         | 7                    | 32.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.90  | Put          |     |       | 5,037.00000     | 4,909                | 32.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.50  | Call         |     |       | 2.00000         | 3                    | 32.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.50  | Put          |     |       | 5,634.00000     | 5,505                | 32.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.20  | Call         |     |       | 15.00000        | 18                   | 33.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.20  | Put          |     |       | 4,346.00000     | 4,219                | 33.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.80  | Call         |     |       | 7.00000         | 8                    | 32.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.80  | Put          |     |       | 4,938.00000     | 4,810                | 32.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.40  | Call         |     |       | 3.00000         | 4                    | 32.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.40  | Put          |     |       | 5,534.00000     | 5,405                | 32.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.35   | Call         |     |       | 117.00000       | 129                  | 26.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.35   | Put          |     |       | 1,598.00000     | 1,480                | 26.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.95   | Call         |     |       | 78.00000        | 85                   | 28.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.95   | Put          |     |       | 2,159.00000     | 2,036                | 28.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.75  | Call         |     |       | 24.00000        | 26                   | 33.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.75  | Put          |     |       | 3,905.00000     | 3,777                | 33.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.35  | Call         |     |       | 12.00000        | 15                   | 33.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.35  | Put          |     |       | 4,493.00000     | 4,366                | 33.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.95  | Call         |     |       | 5.00000         | 7                    | 32.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.95  | Put          |     |       | 5,087.00000     | 4,958                | 32.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.55  | Call         |     |       | 2.00000         | 3                    | 32.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.55  | Put          |     |       | 5,683.00000     | 5,554                | 32.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.80  | Call         |     |       | 23.00000        | 25                   | 33.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.80  | Put          |     |       | 3,955.00000     | 3,826                | 33.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.05   | Call         |     |       | 350.00000       | 399                  | 21.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.05   | Put          |     |       | 531.00000       | 450                  | 21.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.25   | Call         |     |       | 126.00000       | 139                  | 25.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.25   | Put          |     |       | 1,507.00000     | 1,391                | 25.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.05  | Call         |     |       | 36.00000        | 39                   | 31.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.05  | Put          |     |       | 3,217.00000     | 3,090                | 31.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.65  | Call         |     |       | 25.00000        | 27                   | 33.02      | 0.00  | 0                   | 0.00            |



| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 11.65  | Put          |           | 3,807.00000     | 3,679                | 33.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.25  | Call         |           | 14.00000        | 17                   | 33.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.25  | Put          |           | 4,395.00000     | 4,268                | 33.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.85  | Call         |           | 6.00000         | 8                    | 32.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.85  | Put          |           | 4,988.00000     | 4,859                | 32.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.90   | Call         |           | 403.00000       | 464                  | 20.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.90   | Put          |           | 434.00000       | 365                  | 20.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.10   | Call         |           | 141.00000       | 157                  | 25.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.10   | Put          |           | 1,372.00000     | 1,258                | 25.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.10  | Call         |           | 17.00000        | 20                   | 33.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.10  | Put          |           | 4,248.00000     | 4,121                | 33.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.75   | Call         |           | 89.00000        | 97                   | 27.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.75   | Put          |           | 1,971.00000     | 1,848                | 27.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.95  | Call         |           | 38.00000        | 41                   | 31.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.95  | Put          |           | 3,120.00000     | 2,993                | 31.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.55  | Call         |           | 27.00000        | 29                   | 32.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.55  | Put          |           | 3,708.00000     | 3,580                | 32.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.15  | Call         |           | 16.00000        | 19                   | 33.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.15  | Put          |           | 4,297.00000     | 4,170                | 33.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.25  | Call         |           | 4.00000         | 4                    | 32.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.25  | Put          |           | 5,385.00000     | 5,256                | 32.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.70   | Call         |           | 494.00000       | 568                  | 20.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.70   | Put          |           | 325.00000       | 270                  | 20.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.30  | Call         |           | 31.00000        | 33                   | 32.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.30  | Put          |           | 3,462.00000     | 3,335                | 32.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.65   | Call         |           | 520.00000       | 597                  | 20.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.65   | Put          |           | 301.00000       | 248                  | 20.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.85   | Call         |           | 172.00000       | 193                  | 24.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.85   | Put          |           | 1,153.00000     | 1,044                | 24.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.25  | Call         |           | 32.00000        | 34                   | 31.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.25  | Put          |           | 3,413.00000     | 3,286                | 31.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.85  | Call         |           | 23.00000        | 24                   | 33.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.85  | Put          |           | 4,004.00000     | 3,876                | 33.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.60   | Call         |           | 547.00000       | 626                  | 20.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.60   | Put          |           | 278.00000       | 228                  | 20.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.20   | Call         |           | 131.00000       | 145                  | 25.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.20   | Put          |           | 1,462.00000     | 1,346                | 25.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.35  | Call         |           | 30.00000        | 32                   | 32.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.35  | Put          |           | 3,511.00000     | 3,384                | 32.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.95  | Call         |           | 20.00000        | 23                   | 33.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.95  | Put          |           | 4,101.00000     | 3,974                | 33.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.55  | Call         |           | 9.00000         | 11                   | 33.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.55  | Put          |           | 4,691.00000     | 4,563                | 33.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.75  | Call         |           | 2.00000         | 2                    | 31.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.75  | Put          |           | 5,883.00000     | 5,754                | 31.87      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 11.90  | Call         |     |       | 22.00000        | 24                   | 33.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.90  | Put          |     |       | 4,053.00000     | 3,925                | 33.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.90  | Call         |     |       | 1.00000         | 2                    | 31.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.90  | Put          |     |       | 6,033.00000     | 5,903                | 31.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.80  | Call         |     |       | 2.00000         | 2                    | 31.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.80  | Put          |     |       | 5,933.00000     | 5,803                | 31.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.85  | Call         |     |       | 23.00000        | 24                   | 33.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.85  | Put          |     |       | 4,004.00000     | 3,876                | 33.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.45  | Call         |     |       | 11.00000        | 13                   | 33.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.45  | Put          |     |       | 4,592.00000     | 4,464                | 33.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.65  | Call         |     |       | 2.00000         | 2                    | 31.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.65  | Put          |     |       | 5,783.00000     | 5,654                | 31.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.00  | Call         |     |       | 1.00000         | 1                    | 31.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.00  | Put          |     |       | 6,132.00000     | 6,003                | 31.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.70   | Call         |     |       | 494.00000       | 568                  | 20.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.70   | Put          |     |       | 325.00000       | 270                  | 20.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.65  | Call         |     |       | 25.00000        | 27                   | 33.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.65  | Put          |     |       | 3,807.00000     | 3,679                | 33.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.85  | Call         |     |       | 6.00000         | 8                    | 32.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.85  | Put          |     |       | 4,988.00000     | 4,859                | 32.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.05  | Call         |     |       | 1.00000         | 1                    | 31.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.05  | Put          |     |       | 6,182.00000     | 6,053                | 31.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.45  | Call         |     |       | 3.00000         | 3                    | 32.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.45  | Put          |     |       | 5,584.00000     | 5,455                | 32.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.75   | Call         |     |       | 469.00000       | 540                  | 20.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.75   | Put          |     |       | 350.00000       | 292                  | 20.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.35  | Call         |     |       | 3.00000         | 4                    | 32.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.35  | Put          |     |       | 5,484.00000     | 5,355                | 32.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.25   | Call         |     |       | 764.00000       | 863                  | 19.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.25   | Put          |     |       | 145.00000       | 114                  | 19.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.65   | Call         |     |       | 204.00000       | 229                  | 23.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.65   | Put          |     |       | 985.00000       | 881                  | 23.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.65  | Call         |     |       | 8.00000         | 10                   | 33.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.65  | Put          |     |       | 4,789.00000     | 4,661                | 33.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.05  | Call         |     |       | 5.00000         | 6                    | 32.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.05  | Put          |     |       | 5,186.00000     | 5,057                | 32.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.20   | Call         |     |       | 800.00000       | 900                  | 19.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.20   | Put          |     |       | 131.00000       | 102                  | 19.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.55   | Call         |     |       | 575.00000       | 657                  | 20.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.55   | Put          |     |       | 256.00000       | 208                  | 20.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.95   | Call         |     |       | 159.00000       | 177                  | 24.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.95   | Put          |     |       | 1,240.00000     | 1,129                | 24.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.85  | Call         |     |       | 41.00000        | 44                   | 30.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.85  | Put          |     |       | 3,022.00000     | 2,896                | 30.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.55  | Call         |     |       | 27.00000        | 29                   | 32.76      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 11.55  | Put          |           | 3,708.00000     | 3,580                | 32.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.35  | Call         |           | 3.00000         | 4                    | 32.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.35  | Put          |           | 5,484.00000     | 5,355                | 32.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.30   | Call         |           | 730.00000       | 826                  | 19.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.30   | Put          |           | 161.00000       | 127                  | 19.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.90   | Call         |           | 1,032.00000     | 1,149                | 19.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.90   | Put          |           | 63.00000        | 51                   | 19.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.70   | Call         |           | 494.00000       | 568                  | 20.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.70   | Put          |           | 325.00000       | 270                  | 20.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.85   | Call         |           | 1,074.00000     | 1,195                | 19.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.85   | Put          |           | 55.00000        | 46                   | 19.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.15  | Call         |           | 67.00000        | 73                   | 29.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.15  | Put          |           | 2,348.00000     | 2,225                | 29.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.95   | Call         |           | 991.00000       | 1,105                | 19.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.95   | Put          |           | 72.00000        | 56                   | 19.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.75   | Call         |           | 469.00000       | 540                  | 20.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.75   | Put          |           | 350.00000       | 292                  | 20.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.25  | Call         |           | 62.00000        | 68                   | 29.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.25  | Put          |           | 2,443.00000     | 2,319                | 29.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.35  | Call         |           | 12.00000        | 15                   | 33.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.35  | Put          |           | 4,493.00000     | 4,366                | 33.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.95   | Call         |           | 991.00000       | 1,105                | 19.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.95   | Put          |           | 72.00000        | 56                   | 19.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.80   | Call         |           | 1,119.00000     | 1,240                | 19.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.80   | Put          |           | 50.00000        | 42                   | 19.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.55   | Call         |           | 4,319.00000     | 4,449                | 33.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.55   | Put          |           | 0.00000         | 0                    | 33.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.05   | Call         |           | 2,820.00000     | 2,950                | 27.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.05   | Put          |           | 2.00000         | 1                    | 27.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.55   | Call         |           | 1,349.00000     | 1,473                | 20.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.55   | Put          |           | 30.00000        | 24                   | 20.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.55  | Call         |           | 1.00000         | 1                    | 34.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.55  | Put          |           | 7,682.00000     | 7,552                | 34.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.30   | Call         |           | 4,569.00000     | 4,699                | 33.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.30   | Put          |           | 0.00000         | 0                    | 33.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.80   | Call         |           | 3,070.00000     | 3,199                | 29.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.80   | Put          |           | 1.00000         | 1                    | 29.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.30   | Call         |           | 1,586.00000     | 1,712                | 21.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.30   | Put          |           | 17.00000        | 14                   | 21.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.80   | Call         |           | 445.00000       | 514                  | 20.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.80   | Put          |           | 377.00000       | 315                  | 20.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.30  | Call         |           | 1.00000         | 1                    | 33.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.30  | Put          |           | 7,432.00000     | 7,302                | 33.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.35   | Call         |           | 697.00000       | 790                  | 19.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.35   | Put          |           | 178.00000       | 142                  | 19.92      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 12.65  | Call         |           | 8.00000         | 10                   | 33.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.65  | Put          |           | 4,789.00000     | 4,661                | 33.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.00   | Call         |           | 2,870.00000     | 3,000                | 28.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.00   | Put          |           | 1.00000         | 1                    | 28.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.00   | Call         |           | 1,877.00000     | 2,005                | 22.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.00   | Put          |           | 9.00000         | 7                    | 22.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.00   | Call         |           | 951.00000       | 1,061                | 19.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.00   | Put          |           | 82.00000        | 62                   | 19.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.80   | Call         |           | 2,074.00000     | 2,203                | 23.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.80   | Put          |           | 6.00000         | 5                    | 23.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.60  | Call         |           | 1.00000         | 1                    | 32.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.60  | Put          |           | 6,732.00000     | 6,602                | 32.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.15  | Call         |           | 1.00000         | 1                    | 33.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.15  | Put          |           | 7,282.00000     | 7,152                | 33.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.75   | Call         |           | 3,120.00000     | 3,249                | 29.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.75   | Put          |           | 1.00000         | 1                    | 29.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.75   | Call         |           | 2,124.00000     | 2,253                | 23.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.75   | Put          |           | 5.00000         | 4                    | 23.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.75   | Call         |           | 1,164.00000     | 1,286                | 20.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.75   | Put          |           | 45.00000        | 37                   | 20.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.25  | Call         |           | 1.00000         | 1                    | 33.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.25  | Put          |           | 7,382.00000     | 7,252                | 33.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.85   | Call         |           | 3,020.00000     | 3,149                | 28.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.85   | Put          |           | 1.00000         | 1                    | 28.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.85   | Call         |           | 2,025.00000     | 2,154                | 23.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.85   | Put          |           | 6.00000         | 5                    | 23.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.35  | Call         |           | 1.00000         | 1                    | 33.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.35  | Put          |           | 7,482.00000     | 7,352                | 33.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.90   | Call         |           | 2,970.00000     | 3,100                | 28.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.90   | Put          |           | 1.00000         | 1                    | 28.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.90   | Call         |           | 1,976.00000     | 2,104                | 22.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.90   | Put          |           | 7.00000         | 6                    | 22.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.40  | Call         |           | 1.00000         | 1                    | 33.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.40  | Put          |           | 7,532.00000     | 7,402                | 33.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.65   | Call         |           | 3,220.00000     | 3,349                | 30.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.65   | Put          |           | 1.00000         | 1                    | 30.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.65   | Call         |           | 2,223.00000     | 2,352                | 24.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.65   | Put          |           | 4.00000         | 4                    | 24.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.65   | Call         |           | 1,256.00000     | 1,379                | 20.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.65   | Put          |           | 37.00000        | 30                   | 20.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.60   | Call         |           | 3,269.00000     | 3,399                | 30.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.60   | Put          |           | 1.00000         | 1                    | 30.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.60   | Call         |           | 2,273.00000     | 2,402                | 24.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.60   | Put          |           | 4.00000         | 3                    | 24.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.60   | Call         |           | 1,302.00000     | 1,426                | 20.47      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 6.60   | Put          |     |       | 33.00000        | 27                   | 20.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.10  | Call         |     |       | 1.00000         | 1                    | 33.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.10  | Put          |     |       | 7,232.00000     | 7,102                | 33.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.45   | Call         |     |       | 3,419.00000     | 3,549                | 31.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.45   | Put          |     |       | 0.00000         | 0                    | 31.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.45   | Call         |     |       | 2,422.00000     | 2,551                | 25.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.45   | Put          |     |       | 3.00000         | 3                    | 25.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.45   | Call         |     |       | 1,443.00000     | 1,568                | 20.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.45   | Put          |     |       | 24.00000        | 20                   | 20.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.45   | Call         |     |       | 634.00000       | 721                  | 20.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.45   | Put          |     |       | 215.00000       | 173                  | 20.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.95   | Call         |     |       | 78.00000        | 85                   | 28.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.95   | Put          |     |       | 2,159.00000     | 2,036                | 28.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.95  | Call         |     |       | 1.00000         | 1                    | 33.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.95  | Put          |     |       | 7,082.00000     | 6,952                | 33.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.35   | Call         |     |       | 3,519.00000     | 3,649                | 31.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.35   | Put          |     |       | 0.00000         | 0                    | 31.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.35   | Call         |     |       | 2,521.00000     | 2,651                | 25.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.35   | Put          |     |       | 3.00000         | 2                    | 25.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.35   | Call         |     |       | 1,538.00000     | 1,664                | 21.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.35   | Put          |     |       | 19.00000        | 16                   | 21.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.85  | Call         |     |       | 1.00000         | 1                    | 32.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.85  | Put          |     |       | 6,982.00000     | 6,852                | 32.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.30   | Call         |     |       | 3,569.00000     | 3,699                | 32.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.30   | Put          |     |       | 0.00000         | 0                    | 32.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.30   | Call         |     |       | 2,571.00000     | 2,701                | 26.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.30   | Put          |     |       | 2.00000         | 2                    | 26.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.80  | Call         |     |       | 1.00000         | 1                    | 32.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.80  | Put          |     |       | 6,932.00000     | 6,802                | 32.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.25   | Call         |     |       | 3,619.00000     | 3,749                | 32.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.25   | Put          |     |       | 0.00000         | 0                    | 32.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.25   | Call         |     |       | 2,621.00000     | 2,750                | 26.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.25   | Put          |     |       | 2.00000         | 2                    | 26.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.25   | Call         |     |       | 1,634.00000     | 1,761                | 21.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.25   | Put          |     |       | 16.00000        | 12                   | 21.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.75  | Call         |     |       | 1.00000         | 1                    | 32.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.75  | Put          |     |       | 6,882.00000     | 6,752                | 32.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.40   | Call         |     |       | 3,469.00000     | 3,599                | 31.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.40   | Put          |     |       | 0.00000         | 0                    | 31.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.40   | Call         |     |       | 2,472.00000     | 2,601                | 25.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.40   | Put          |     |       | 3.00000         | 3                    | 25.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.40   | Call         |     |       | 1,490.00000     | 1,616                | 21.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.40   | Put          |     |       | 22.00000        | 17                   | 21.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.90  | Call         |     |       | 1.00000         | 1                    | 33.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.90  | Put          |     |       | 7,032.00000     | 6,902                | 33.07      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 4.05   | Call         |     |       | 3,819.00000     | 3,949                | 33.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.05   | Put          |     |       | 0.00000         | 0                    | 33.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.05   | Call         |     |       | 1,829.00000     | 1,956                | 22.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.05   | Put          |     |       | 10.00000        | 8                    | 22.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.05   | Call         |     |       | 912.00000       | 1,019                | 19.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.05   | Put          |     |       | 93.00000        | 71                   | 19.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.55  | Call         |     |       | 1.00000         | 1                    | 32.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.55  | Put          |     |       | 6,682.00000     | 6,553                | 32.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.95   | Call         |     |       | 3,919.00000     | 4,049                | 33.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.95   | Put          |     |       | 0.00000         | 0                    | 33.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.95   | Call         |     |       | 2,920.00000     | 3,050                | 28.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.95   | Put          |     |       | 1.00000         | 1                    | 28.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.95   | Call         |     |       | 1,927.00000     | 2,055                | 22.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.95   | Put          |     |       | 8.00000         | 6                    | 22.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.45  | Call         |     |       | 28.00000        | 30                   | 32.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.45  | Put          |     |       | 3,610.00000     | 3,482                | 32.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.45  | Call         |     |       | 1.00000         | 1                    | 32.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.45  | Put          |     |       | 6,582.00000     | 6,453                | 32.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.95  | Call         |     |       | 1.00000         | 2                    | 31.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.95  | Put          |     |       | 6,083.00000     | 5,953                | 31.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.95  | Call         |     |       | 0.00000         | 1                    | 34.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.95  | Put          |     |       | 8,082.00000     | 7,952                | 34.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.05  | Call         |     |       | 18.00000        | 21                   | 33.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.05  | Put          |     |       | 4,199.00000     | 4,073                | 33.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.05  | Call         |     |       | 0.00000         | 0                    | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.05  | Put          |     |       | 8,182.00000     | 8,052                | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.15   | Call         |     |       | 3,719.00000     | 3,849                | 32.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.15   | Put          |     |       | 0.00000         | 0                    | 32.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.15   | Call         |     |       | 2,721.00000     | 2,850                | 27.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.15   | Put          |     |       | 2.00000         | 2                    | 27.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.15   | Call         |     |       | 1,731.00000     | 1,858                | 21.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.15   | Put          |     |       | 12.00000        | 10                   | 21.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.15   | Call         |     |       | 836.00000       | 939                  | 19.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.15   | Put          |     |       | 117.00000       | 91                   | 19.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.15  | Call         |     |       | 1.00000         | 1                    | 31.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.15  | Put          |     |       | 6,282.00000     | 6,153                | 31.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.15  | Call         |     |       | 0.00000         | 0                    | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.15  | Put          |     |       | 8,282.00000     | 8,152                | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.25  | Call         |     |       | 1.00000         | 1                    | 31.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.25  | Put          |     |       | 6,382.00000     | 6,253                | 31.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.25  | Call         |     |       | 0.00000         | 0                    | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.25  | Put          |     |       | 8,382.00000     | 8,252                | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.20   | Call         |     |       | 3,669.00000     | 3,799                | 32.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.20   | Put          |     |       | 0.00000         | 0                    | 32.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.20   | Call         |     |       | 2,671.00000     | 2,800                | 26.87      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value      | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 5.20   | Put          |           | 2.00000         | 2                    | 26.87      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.20   | Call         |           | 1,683.00000     | 1,809                | 21.60      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.20   | Put          |           | 14.00000        | 11                   | 21.60      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.20   | Call         |           | 800.00000       | 900                  | 19.68      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.20   | Put          |           | 131.00000       | 102                  | 19.68      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.20  | Call         |           | 1.00000         | 1                    | 31.91      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.20  | Put          |           | 6,332.00000     | 6,203                | 31.91      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.20  | Call         |           | 0.00000         | 0                    | 34.90      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.20  | Put          |           | 8,332.00000     | 8,202                | 34.90      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.40  | Call         |           | 1.00000         | 1                    | 32.24      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.40  | Put          |           | 6,532.00000     | 6,403                | 32.24      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.40  | Call         |           | 0.00000         | 0                    | 34.90      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.40  | Put          |           | 8,531.00000     | 8,402                | 34.90      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.45  | Call         |           | 0.00000         | 0                    | 34.90      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.45  | Put          |           | 8,581.00000     | 8,452                | 34.90      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.50   | Call         |           | 3,369.00000     | 3,499                | 30.88      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.50   | Put          |           | 1.00000         | 0                    | 30.88      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.50   | Call         |           | 2,372.00000     | 2,501                | 25.10      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.50   | Put          |           | 3.00000         | 3                    | 25.10      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.50   | Call         |           | 1,396.00000     | 1,520                | 20.75      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.50   | Put          |           | 27.00000        | 22                   | 20.75      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.50   | Call         |           | 604.00000       | 689                  | 20.16      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.50   | Put          |           | 235.00000       | 190                  | 20.16      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.50  | Call         |           | 1.00000         | 1                    | 32.41      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.50  | Put          |           | 6,632.00000     | 6,503                | 32.41      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.50  | Call         |           | 0.00000         | 0                    | 34.90      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.50  | Put          |           | 8,631.00000     | 8,502                | 34.90      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.30  | Call         |           | 1.00000         | 1                    | 32.08      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.30  | Put          |           | 6,432.00000     | 6,303                | 32.08      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.30  | Call         |           | 0.00000         | 0                    | 34.90      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.30  | Put          |           | 8,432.00000     | 8,302                | 34.90      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.00   | Call         |           | 3,869.00000     | 3,999                | 33.72      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.00   | Put          |           | 0.00000         | 0                    | 33.72      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.00  | Call         |           | 0.00000         | 1                    | 34.90      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.00  | Put          |           | 8,132.00000     | 8,002                | 34.90      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.85   | Call         |           | 0.00000         | 4,149                | 33.72      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.85   | Put          |           | 0.00000         | 0                    | 33.72      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.85  | Call         |           | 0.00000         | 2                    | 31.75      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.85  | Put          |           | 0.00000         | 5,853                | 31.75      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.85  | Call         |           | 0.00000         | 1                    | 34.65      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.85  | Put          |           | 0.00000         | 7,852                | 34.65      | 0.00       | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future |        |              | 8.13310   | 8.00130         |                      | 21.24      | 935,306.50 | 115                 | 241.00          |
| \$ / R On 15/03/2010 Currency Future | 8.00   | Call         |           | 546.00000       | 608                  | 20.94      | 0.00       | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.00   | Put          |           | 544.00000       | 475                  | 20.94      | 0.00       | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.05   | Call         |           | 527.00000       | 586                  | 21.04      | 0.00       | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 8.05   | Put          |     |       | 575.00000       | 503                  | 21.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.15   | Call         |     |       | 491.00000       | 543                  | 21.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.15   | Put          |     |       | 640.00000       | 560                  | 21.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.30   | Call         |     |       | 442.00000       | 489                  | 21.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.30   | Put          |     |       | 741.00000       | 656                  | 21.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.45   | Call         |     |       | 399.00000       | 441                  | 22.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.45   | Put          |     |       | 848.00000       | 758                  | 22.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.05  | Call         |     |       | 93.00000        | 99                   | 29.29      | 0.00  | 0                   | 17,961.00       |
| \$ / R On 15/03/2010 Currency Future | 11.05  | Put          |     |       | 3,141.00000     | 3,016                | 29.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.30  | Call         |     |       | 53.00000        | 57                   | 31.92      | 0.00  | 0                   | 28,101.00       |
| \$ / R On 15/03/2010 Currency Future | 12.30  | Put          |     |       | 4,352.00000     | 4,223                | 31.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.55   | Call         |     |       | 373.00000       | 412                  | 22.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.55   | Put          |     |       | 922.00000       | 829                  | 22.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.15   | Call         |     |       | 256.00000       | 279                  | 24.27      | 0.00  | 0                   | 17,961.00       |
| \$ / R On 15/03/2010 Currency Future | 9.15   | Put          |     |       | 1,404.00000     | 1,296                | 24.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.85   | Call         |     |       | 174.00000       | 187                  | 26.40      | 0.00  | 0                   | 28,101.00       |
| \$ / R On 15/03/2010 Currency Future | 9.85   | Put          |     |       | 2,023.00000     | 1,904                | 26.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.65   | Call         |     |       | 350.00000       | 385                  | 22.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.65   | Put          |     |       | 998.00000       | 902                  | 22.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.60   | Call         |     |       | 361.00000       | 398                  | 22.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.60   | Put          |     |       | 960.00000       | 865                  | 22.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.35   | Call         |     |       | 427.00000       | 472                  | 21.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.35   | Put          |     |       | 776.00000       | 689                  | 21.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.40   | Call         |     |       | 413.00000       | 456                  | 21.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.40   | Put          |     |       | 812.00000       | 723                  | 21.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.20   | Call         |     |       | 474.00000       | 524                  | 21.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.20   | Put          |     |       | 673.00000       | 591                  | 21.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.10   | Call         |     |       | 508.00000       | 564                  | 21.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.10   | Put          |     |       | 607.00000       | 531                  | 21.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.50   | Call         |     |       | 386.00000       | 426                  | 22.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.50   | Put          |     |       | 885.00000       | 793                  | 22.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.70   | Call         |     |       | 338.00000       | 372                  | 22.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.70   | Put          |     |       | 1,037.00000     | 939                  | 22.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.75   | Call         |     |       | 328.00000       | 360                  | 23.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.75   | Put          |     |       | 1,076.00000     | 977                  | 23.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.90   | Call         |     |       | 298.00000       | 327                  | 23.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.90   | Put          |     |       | 1,197.00000     | 1,094                | 23.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.05   | Call         |     |       | 271.00000       | 297                  | 23.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.05   | Put          |     |       | 1,320.00000     | 1,214                | 23.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.95   | Call         |     |       | 289.00000       | 316                  | 23.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.95   | Put          |     |       | 1,237.00000     | 1,133                | 23.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.85   | Call         |     |       | 307.00000       | 337                  | 23.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.85   | Put          |     |       | 1,156.00000     | 1,054                | 23.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.30   | Call         |     |       | 234.00000       | 255                  | 24.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.30   | Put          |     |       | 1,533.00000     | 1,422                | 24.73      | 0.00  | 0                   | 0.00            |



| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 9.40   | Call         |     |       | 221.00000       | 240                  | 25.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.40   | Put          |     |       | 1,620.00000     | 1,507                | 25.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.55   | Call         |     |       | 204.00000       | 221                  | 25.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.55   | Put          |     |       | 1,752.00000     | 1,637                | 25.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.45   | Call         |     |       | 215.00000       | 233                  | 25.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.45   | Put          |     |       | 1,664.00000     | 1,550                | 25.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.65   | Call         |     |       | 193.00000       | 209                  | 25.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.65   | Put          |     |       | 1,842.00000     | 1,725                | 25.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.65   | Call         |     |       | 193.00000       | 209                  | 25.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.65   | Put          |     |       | 1,842.00000     | 1,725                | 25.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.50  | Call         |     |       | 75.00000        | 80                   | 30.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.50  | Put          |     |       | 3,574.00000     | 3,447                | 30.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.60   | Call         |     |       | 198.00000       | 214                  | 25.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.60   | Put          |     |       | 1,797.00000     | 1,681                | 25.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.90   | Call         |     |       | 170.00000       | 182                  | 26.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.90   | Put          |     |       | 2,068.00000     | 1,949                | 26.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.05  | Call         |     |       | 157.00000       | 169                  | 27.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.05  | Put          |     |       | 2,206.00000     | 2,086                | 27.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.30  | Call         |     |       | 136.00000       | 148                  | 27.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.30  | Put          |     |       | 2,435.00000     | 2,314                | 27.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.10  | Call         |     |       | 153.00000       | 165                  | 27.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.10  | Put          |     |       | 2,251.00000     | 2,132                | 27.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.95   | Call         |     |       | 166.00000       | 178                  | 26.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.95   | Put          |     |       | 2,114.00000     | 1,995                | 26.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.95   | Call         |     |       | 166.00000       | 178                  | 26.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.95   | Put          |     |       | 2,114.00000     | 1,995                | 26.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.15  | Call         |     |       | 148.00000       | 161                  | 27.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.15  | Put          |     |       | 2,297.00000     | 2,178                | 27.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.15  | Call         |     |       | 148.00000       | 161                  | 27.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.15  | Put          |     |       | 2,297.00000     | 2,178                | 27.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.50  | Call         |     |       | 122.00000       | 132                  | 28.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.50  | Put          |     |       | 2,621.00000     | 2,499                | 28.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.55  | Call         |     |       | 119.00000       | 129                  | 28.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.55  | Put          |     |       | 2,668.00000     | 2,545                | 28.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.45  | Call         |     |       | 126.00000       | 136                  | 27.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.45  | Put          |     |       | 2,574.00000     | 2,453                | 27.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.60  | Call         |     |       | 116.00000       | 125                  | 28.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.60  | Put          |     |       | 2,715.00000     | 2,592                | 28.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.75  | Call         |     |       | 107.00000       | 116                  | 28.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.75  | Put          |     |       | 2,856.00000     | 2,732                | 28.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.00  | Call         |     |       | 95.00000        | 102                  | 29.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.00  | Put          |     |       | 3,094.00000     | 2,969                | 29.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.25  | Call         |     |       | 84.00000        | 90                   | 29.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.25  | Put          |     |       | 3,333.00000     | 3,207                | 29.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.20  | Call         |     |       | 86.00000        | 92                   | 29.62      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 11.20  | Put          |           | 3,285.00000     | 3,159                | 29.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.10  | Call         |           | 91.00000        | 97                   | 29.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.10  | Put          |           | 3,189.00000     | 3,064                | 29.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.15  | Call         |           | 88.00000        | 94                   | 29.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.15  | Put          |           | 3,237.00000     | 3,111                | 29.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.85  | Call         |           | 102.00000       | 110                  | 28.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.85  | Put          |           | 2,951.00000     | 2,827                | 28.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.80  | Call         |           | 105.00000       | 113                  | 28.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.80  | Put          |           | 2,903.00000     | 2,780                | 28.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.95  | Call         |           | 97.00000        | 104                  | 29.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.95  | Put          |           | 3,046.00000     | 2,921                | 29.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.05  | Call         |           | 93.00000        | 99                   | 29.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.05  | Put          |           | 3,141.00000     | 3,016                | 29.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.90  | Call         |           | 100.00000       | 107                  | 28.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.90  | Put          |           | 2,998.00000     | 2,874                | 28.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.70  | Call         |           | 110.00000       | 119                  | 28.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.70  | Put          |           | 2,809.00000     | 2,686                | 28.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.60  | Call         |           | 116.00000       | 125                  | 28.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.60  | Put          |           | 2,715.00000     | 2,592                | 28.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.80  | Call         |           | 105.00000       | 113                  | 28.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.80  | Put          |           | 2,903.00000     | 2,780                | 28.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.30  | Call         |           | 82.00000        | 88                   | 29.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.30  | Put          |           | 3,381.00000     | 3,255                | 29.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.44  | Call         |           | 77.00000        | 82                   | 30.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.44  | Put          |           | 3,516.00000     | 3,389                | 30.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.35  | Call         |           | 81.00000        | 86                   | 29.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.35  | Put          |           | 3,429.00000     | 3,303                | 29.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.35  | Call         |           | 81.00000        | 86                   | 29.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.35  | Put          |           | 3,429.00000     | 3,303                | 29.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.40  | Call         |           | 79.00000        | 84                   | 30.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.40  | Put          |           | 3,478.00000     | 3,351                | 30.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.65  | Call         |           | 71.00000        | 75                   | 30.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.65  | Put          |           | 3,719.00000     | 3,592                | 30.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.45  | Call         |           | 77.00000        | 82                   | 30.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.45  | Put          |           | 3,526.00000     | 3,399                | 30.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.75  | Call         |           | 68.00000        | 72                   | 30.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.75  | Put          |           | 3,817.00000     | 3,689                | 30.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.55  | Call         |           | 74.00000        | 78                   | 30.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.55  | Put          |           | 3,623.00000     | 3,495                | 30.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.60  | Call         |           | 72.00000        | 77                   | 30.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.60  | Put          |           | 3,671.00000     | 3,544                | 30.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.75   | Call         |           | 183.00000       | 197                  | 26.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.75   | Put          |           | 1,932.00000     | 1,814                | 26.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.05  | Call         |           | 157.00000       | 169                  | 27.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.05  | Put          |           | 2,206.00000     | 2,086                | 27.00      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 10.25  | Call         |     |       | 140.00000       | 152                  | 27.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.25  | Put          |     |       | 2,389.00000     | 2,269                | 27.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.35  | Call         |     |       | 133.00000       | 143                  | 27.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.35  | Put          |     |       | 2,481.00000     | 2,360                | 27.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.55  | Call         |     |       | 47.00000        | 50                   | 32.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.55  | Put          |     |       | 4,596.00000     | 4,467                | 32.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.50   | Call         |     |       | 209.00000       | 227                  | 25.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.50   | Put          |     |       | 1,708.00000     | 1,594                | 25.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.60  | Call         |     |       | 72.00000        | 77                   | 30.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.60  | Put          |     |       | 3,671.00000     | 3,544                | 30.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.70  | Call         |     |       | 28.00000        | 30                   | 33.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.70  | Put          |     |       | 5,727.00000     | 5,597                | 33.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.35   | Call         |     |       | 227.00000       | 247                  | 24.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.35   | Put          |     |       | 1,576.00000     | 1,464                | 24.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.85  | Call         |     |       | 102.00000       | 110                  | 28.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.85  | Put          |     |       | 2,951.00000     | 2,827                | 28.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.55  | Call         |     |       | 30.00000        | 32                   | 33.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.55  | Put          |     |       | 5,579.00000     | 5,449                | 33.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.25   | Call         |     |       | 241.00000       | 263                  | 24.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.25   | Put          |     |       | 1,490.00000     | 1,380                | 24.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.45  | Call         |     |       | 32.00000        | 33                   | 33.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.45  | Put          |     |       | 5,480.00000     | 5,350                | 33.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.20   | Call         |     |       | 248.00000       | 271                  | 24.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.20   | Put          |     |       | 1,447.00000     | 1,338                | 24.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.10  | Call         |     |       | 91.00000        | 97                   | 29.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.10  | Put          |     |       | 3,189.00000     | 3,064                | 29.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.40  | Call         |     |       | 32.00000        | 34                   | 33.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.40  | Put          |     |       | 5,431.00000     | 5,301                | 33.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.10   | Call         |     |       | 263.00000       | 288                  | 24.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.10   | Put          |     |       | 1,362.00000     | 1,255                | 24.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.30  | Call         |     |       | 34.00000        | 36                   | 33.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.30  | Put          |     |       | 5,332.00000     | 5,203                | 33.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.85  | Call         |     |       | 65.00000        | 69                   | 31.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.85  | Put          |     |       | 3,914.00000     | 3,786                | 31.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.95  | Call         |     |       | 26.00000        | 27                   | 34.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.95  | Put          |     |       | 5,975.00000     | 5,844                | 34.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.70   | Call         |     |       | 188.00000       | 203                  | 25.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.70   | Put          |     |       | 1,887.00000     | 1,770                | 25.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.70  | Call         |     |       | 69.00000        | 73                   | 30.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.70  | Put          |     |       | 3,768.00000     | 3,640                | 30.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.80  | Call         |     |       | 66.00000        | 70                   | 30.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.80  | Put          |     |       | 3,865.00000     | 3,737                | 30.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.90  | Call         |     |       | 26.00000        | 28                   | 34.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.90  | Put          |     |       | 5,925.00000     | 5,795                | 34.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.85  | Call         |     |       | 65.00000        | 69                   | 31.04      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 11.85  | Put          |           | 3,914.00000     | 3,786                | 31.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.95  | Call         |           | 63.00000        | 66                   | 31.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.95  | Put          |           | 4,011.00000     | 3,883                | 31.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.05  | Call         |           | 60.00000        | 63                   | 31.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.05  | Put          |           | 4,109.00000     | 3,980                | 31.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.15  | Call         |           | 22.00000        | 25                   | 34.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.15  | Put          |           | 6,171.00000     | 6,042                | 34.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.80   | Call         |           | 178.00000       | 192                  | 26.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.80   | Put          |           | 1,977.00000     | 1,859                | 26.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.30  | Call         |           | 82.00000        | 88                   | 29.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.30  | Put          |           | 3,381.00000     | 3,255                | 29.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.80  | Call         |           | 66.00000        | 70                   | 30.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.80  | Put          |           | 3,865.00000     | 3,737                | 30.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.90  | Call         |           | 64.00000        | 67                   | 31.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.90  | Put          |           | 3,963.00000     | 3,834                | 31.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.00  | Call         |           | 25.00000        | 27                   | 34.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.00  | Put          |           | 6,024.00000     | 5,894                | 34.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.80  | Call         |           | 27.00000        | 29                   | 34.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.80  | Put          |           | 5,826.00000     | 5,696                | 34.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.30   | Call         |           | 234.00000       | 255                  | 24.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.30   | Put          |           | 1,533.00000     | 1,422                | 24.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.50  | Call         |           | 31.00000        | 33                   | 33.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.50  | Put          |           | 5,530.00000     | 5,400                | 33.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.80   | Call         |           | 317.00000       | 349                  | 23.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.80   | Put          |           | 1,116.00000     | 1,016                | 23.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.20  | Call         |           | 35.00000        | 37                   | 33.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.20  | Put          |           | 5,234.00000     | 5,104                | 33.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.95   | Call         |           | 289.00000       | 316                  | 23.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.95   | Put          |           | 1,237.00000     | 1,133                | 23.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.65  | Call         |           | 113.00000       | 122                  | 28.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.65  | Put          |           | 2,762.00000     | 2,639                | 28.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.15  | Call         |           | 88.00000        | 94                   | 29.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.15  | Put          |           | 3,237.00000     | 3,111                | 29.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.35  | Call         |           | 33.00000        | 35                   | 33.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.35  | Put          |           | 5,382.00000     | 5,252                | 33.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.90  | Call         |           | 100.00000       | 107                  | 28.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.90  | Put          |           | 2,998.00000     | 2,874                | 28.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.40  | Call         |           | 79.00000        | 84                   | 30.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.40  | Put          |           | 3,478.00000     | 3,351                | 30.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.60  | Call         |           | 30.00000        | 31                   | 33.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.60  | Put          |           | 5,628.00000     | 5,498                | 33.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.55  | Call         |           | 119.00000       | 129                  | 28.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.55  | Put          |           | 2,668.00000     | 2,545                | 28.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.65  | Call         |           | 113.00000       | 122                  | 28.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.65  | Put          |           | 2,762.00000     | 2,639                | 28.41      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 13.25  | Call         |     |       | 34.00000        | 36                   | 33.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.25  | Put          |     |       | 5,283.00000     | 5,153                | 33.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.00   | Call         |     |       | 280.00000       | 307                  | 23.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.00   | Put          |     |       | 1,279.00000     | 1,173                | 23.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.65  | Call         |     |       | 29.00000        | 31                   | 33.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.65  | Put          |     |       | 5,678.00000     | 5,548                | 33.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.15  | Call         |     |       | 36.00000        | 38                   | 33.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.15  | Put          |     |       | 5,185.00000     | 5,055                | 33.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.40  | Call         |     |       | 129.00000       | 140                  | 27.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.40  | Put          |     |       | 2,528.00000     | 2,406                | 27.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.00  | Call         |     |       | 38.00000        | 41                   | 32.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.00  | Put          |     |       | 5,037.00000     | 4,908                | 32.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.35  | Call         |     |       | 133.00000       | 143                  | 27.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.35  | Put          |     |       | 2,481.00000     | 2,360                | 27.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.95  | Call         |     |       | 39.00000        | 42                   | 32.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.95  | Put          |     |       | 4,988.00000     | 4,859                | 32.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.85  | Call         |     |       | 41.00000        | 44                   | 32.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.85  | Put          |     |       | 4,890.00000     | 4,760                | 32.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.20  | Call         |     |       | 144.00000       | 156                  | 27.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.20  | Put          |     |       | 2,343.00000     | 2,223                | 27.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.30  | Call         |     |       | 136.00000       | 148                  | 27.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.30  | Put          |     |       | 2,435.00000     | 2,314                | 27.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.90  | Call         |     |       | 40.00000        | 43                   | 32.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.90  | Put          |     |       | 4,939.00000     | 4,809                | 32.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.00  | Call         |     |       | 162.00000       | 173                  | 26.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.00  | Put          |     |       | 2,160.00000     | 2,040                | 26.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.50  | Call         |     |       | 48.00000        | 51                   | 32.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.50  | Put          |     |       | 4,547.00000     | 4,418                | 32.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.80   | Call         |     |       | 178.00000       | 192                  | 26.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.80   | Put          |     |       | 1,977.00000     | 1,859                | 26.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.40  | Call         |     |       | 50.00000        | 54                   | 32.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.40  | Put          |     |       | 4,449.00000     | 4,321                | 32.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.95   | Call         |     |       | 567.00000       | 631                  | 20.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.95   | Put          |     |       | 515.00000       | 448                  | 20.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.35  | Call         |     |       | 52.00000        | 55                   | 32.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.35  | Put          |     |       | 4,400.00000     | 4,272                | 32.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.10  | Call         |     |       | 153.00000       | 165                  | 27.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.10  | Put          |     |       | 2,251.00000     | 2,132                | 27.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.20  | Call         |     |       | 144.00000       | 156                  | 27.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.20  | Put          |     |       | 2,343.00000     | 2,223                | 27.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.70  | Call         |     |       | 44.00000        | 47                   | 32.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.70  | Put          |     |       | 4,742.00000     | 4,614                | 32.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.85   | Call         |     |       | 174.00000       | 187                  | 26.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.85   | Put          |     |       | 2,023.00000     | 1,904                | 26.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.45  | Call         |     |       | 49.00000        | 53                   | 32.14      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 12.45  | Put          |     |       | 4,498.00000     | 4,369                | 32.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.90   | Call         |     |       | 588.00000       | 655                  | 20.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.90   | Put          |     |       | 487.00000       | 422                  | 20.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.70   | Call         |     |       | 188.00000       | 203                  | 25.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.70   | Put          |     |       | 1,887.00000     | 1,770                | 25.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.65   | Call         |     |       | 709.00000       | 787                  | 20.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.65   | Put          |     |       | 358.00000       | 304                  | 20.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.45   | Call         |     |       | 215.00000       | 233                  | 25.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.45   | Put          |     |       | 1,664.00000     | 1,550                | 25.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.35  | Call         |     |       | 52.00000        | 55                   | 32.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.35  | Put          |     |       | 4,400.00000     | 4,272                | 32.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.60   | Call         |     |       | 736.00000       | 816                  | 20.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.60   | Put          |     |       | 335.00000       | 283                  | 20.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.55   | Call         |     |       | 764.00000       | 846                  | 20.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.55   | Put          |     |       | 312.00000       | 263                  | 20.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.35   | Call         |     |       | 227.00000       | 247                  | 24.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.35   | Put          |     |       | 1,576.00000     | 1,464                | 24.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.25  | Call         |     |       | 54.00000        | 58                   | 31.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.25  | Put          |     |       | 4,303.00000     | 4,175                | 31.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.50   | Call         |     |       | 792.00000       | 876                  | 19.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.50   | Put          |     |       | 291.00000       | 243                  | 19.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.65   | Call         |     |       | 4,352.00000     | 4,483                | 30.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.65   | Put          |     |       | 0.00000         | 0                    | 30.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.15   | Call         |     |       | 2,858.00000     | 2,989                | 25.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.15   | Put          |     |       | 7.00000         | 6                    | 25.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.65   | Call         |     |       | 1,417.00000     | 1,536                | 19.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.65   | Put          |     |       | 66.00000        | 53                   | 19.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.65  | Call         |     |       | 45.00000        | 48                   | 32.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.65  | Put          |     |       | 4,693.00000     | 4,565                | 32.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.65  | Call         |     |       | 4.00000         | 5                    | 32.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.65  | Put          |     |       | 7,653.00000     | 7,522                | 32.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.40   | Call         |     |       | 4,601.00000     | 4,733                | 30.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.40   | Put          |     |       | 0.00000         | 0                    | 30.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.90   | Call         |     |       | 3,106.00000     | 3,237                | 26.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.90   | Put          |     |       | 5.00000         | 4                    | 26.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.40   | Call         |     |       | 1,641.00000     | 1,764                | 19.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.40   | Put          |     |       | 40.00000        | 31                   | 19.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.40  | Call         |     |       | 6.00000         | 7                    | 32.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.40  | Put          |     |       | 7,405.00000     | 7,274                | 32.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.30   | Call         |     |       | 914.00000       | 1,008                | 19.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.30   | Put          |     |       | 213.00000       | 175                  | 19.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.10   | Call         |     |       | 263.00000       | 288                  | 24.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.10   | Put          |     |       | 1,362.00000     | 1,255                | 24.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.20   | Call         |     |       | 248.00000       | 271                  | 24.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.20   | Put          |     |       | 1,447.00000     | 1,338                | 24.42      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 9.60   | Call         |     |       | 198.00000       | 214                  | 25.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.60   | Put          |     |       | 1,797.00000     | 1,681                | 25.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.00  | Call         |     |       | 61.00000        | 65                   | 31.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.00  | Put          |     |       | 4,060.00000     | 3,932                | 31.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.10   | Call         |     |       | 2,908.00000     | 3,039                | 25.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.10   | Put          |     |       | 6.00000         | 6                    | 25.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.10   | Call         |     |       | 1,922.00000     | 2,049                | 20.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.10   | Put          |     |       | 20.00000        | 16                   | 20.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.10   | Call         |     |       | 1,051.00000     | 1,155                | 19.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.10   | Put          |     |       | 149.00000       | 122                  | 19.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.10  | Call         |     |       | 58.00000        | 62                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.10  | Put          |     |       | 4,157.00000     | 4,029                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.10  | Call         |     |       | 37.00000        | 39                   | 33.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.10  | Put          |     |       | 5,135.00000     | 5,006                | 33.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.95   | Call         |     |       | 3,057.00000     | 3,188                | 26.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.95   | Put          |     |       | 5.00000         | 5                    | 26.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.95   | Call         |     |       | 2,067.00000     | 2,197                | 20.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.95   | Put          |     |       | 15.00000        | 14                   | 20.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.95   | Call         |     |       | 1,164.00000     | 1,277                | 19.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.95   | Put          |     |       | 113.00000       | 94                   | 19.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.90   | Call         |     |       | 2,116.00000     | 2,247                | 21.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.90   | Put          |     |       | 15.00000        | 13                   | 21.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.90   | Call         |     |       | 1,205.00000     | 1,319                | 19.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.90   | Put          |     |       | 104.00000       | 86                   | 19.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.85   | Call         |     |       | 3,156.00000     | 3,287                | 27.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.85   | Put          |     |       | 5.00000         | 4                    | 27.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.85   | Call         |     |       | 2,165.00000     | 2,296                | 21.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.85   | Put          |     |       | 14.00000        | 13                   | 21.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.85   | Call         |     |       | 1,247.00000     | 1,362                | 19.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.85   | Put          |     |       | 95.00000        | 78                   | 19.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.85   | Call         |     |       | 611.00000       | 680                  | 20.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.85   | Put          |     |       | 460.00000       | 397                  | 20.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.05   | Call         |     |       | 2,957.00000     | 3,088                | 26.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.05   | Put          |     |       | 6.00000         | 5                    | 26.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.05   | Call         |     |       | 1,969.00000     | 2,099                | 20.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.05   | Put          |     |       | 18.00000        | 16                   | 20.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.05   | Call         |     |       | 1,087.00000     | 1,195                | 19.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.05   | Put          |     |       | 136.00000       | 112                  | 19.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.75   | Call         |     |       | 3,255.00000     | 3,387                | 27.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.75   | Put          |     |       | 4.00000         | 3                    | 27.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.75   | Call         |     |       | 2,264.00000     | 2,395                | 22.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.75   | Put          |     |       | 12.00000        | 12                   | 22.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.75   | Call         |     |       | 1,331.00000     | 1,448                | 19.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.75   | Put          |     |       | 80.00000        | 65                   | 19.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.75   | Call         |     |       | 659.00000       | 732                  | 20.44      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 7.75   | Put          |           | 407.00000       | 349                  | 20.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.70   | Call         |           | 3,305.00000     | 3,436                | 27.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.70   | Put          |           | 4.00000         | 3                    | 27.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.70   | Call         |           | 2,313.00000     | 2,444                | 22.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.70   | Put          |           | 12.00000        | 11                   | 22.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.70   | Call         |           | 1,374.00000     | 1,492                | 19.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.70   | Put          |           | 73.00000        | 59                   | 19.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.70   | Call         |           | 684.00000       | 759                  | 20.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.70   | Put          |           | 382.00000       | 326                  | 20.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.20  | Call         |           | 56.00000        | 59                   | 31.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.20  | Put          |           | 4,254.00000     | 4,126                | 31.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.55   | Call         |           | 3,454.00000     | 3,586                | 28.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.55   | Put          |           | 3.00000         | 3                    | 28.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.55   | Call         |           | 2,461.00000     | 2,592                | 23.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.55   | Put          |           | 10.00000        | 9                    | 23.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.55   | Call         |           | 1,506.00000     | 1,626                | 19.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.55   | Put          |           | 54.00000        | 43                   | 19.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.05  | Call         |           | 37.00000        | 40                   | 33.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.05  | Put          |           | 5,086.00000     | 4,957                | 33.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.50   | Call         |           | 3,504.00000     | 3,635                | 28.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.50   | Put          |           | 3.00000         | 2                    | 28.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.50   | Call         |           | 2,511.00000     | 2,642                | 23.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.50   | Put          |           | 10.00000        | 9                    | 23.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.50   | Call         |           | 1,551.00000     | 1,672                | 19.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.50   | Put          |           | 49.00000        | 39                   | 19.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.40   | Call         |           | 3,604.00000     | 3,735                | 29.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.40   | Put          |           | 2.00000         | 2                    | 29.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.40   | Call         |           | 2,610.00000     | 2,741                | 24.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.40   | Put          |           | 9.00000         | 8                    | 24.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.40   | Call         |           | 851.00000       | 940                  | 19.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.40   | Put          |           | 250.00000       | 207                  | 19.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.45   | Call         |           | 3,554.00000     | 3,685                | 29.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.45   | Put          |           | 2.00000         | 2                    | 29.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.45   | Call         |           | 2,560.00000     | 2,692                | 23.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.45   | Put          |           | 9.00000         | 8                    | 23.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.45   | Call         |           | 1,596.00000     | 1,718                | 19.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.45   | Put          |           | 44.00000        | 35                   | 19.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.45   | Call         |           | 821.00000       | 908                  | 19.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.45   | Put          |           | 270.00000       | 225                  | 19.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.60   | Call         |           | 3,404.00000     | 3,536                | 28.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.60   | Put          |           | 3.00000         | 3                    | 28.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.60   | Call         |           | 2,412.00000     | 2,543                | 23.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.60   | Put          |           | 11.00000        | 10                   | 23.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.60   | Call         |           | 1,461.00000     | 1,581                | 19.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.60   | Put          |           | 60.00000        | 48                   | 19.52      | 0.00  | 0                   | 0.00            |



| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 4.35   | Call         |     |       | 3,653.00000     | 3,785                | 29.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.35   | Put          |     |       | 2.00000         | 2                    | 29.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.35   | Call         |     |       | 2,660.00000     | 2,791                | 24.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.35   | Put          |     |       | 8.00000         | 8                    | 24.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.35   | Call         |     |       | 1,687.00000     | 1,811                | 19.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.35   | Put          |     |       | 36.00000        | 28                   | 19.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.35   | Call         |     |       | 882.00000       | 974                  | 19.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.35   | Put          |     |       | 231.00000       | 191                  | 19.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.20   | Call         |     |       | 3,803.00000     | 3,935                | 30.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.20   | Put          |     |       | 2.00000         | 1                    | 30.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.20   | Call         |     |       | 2,808.00000     | 2,940                | 25.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.20   | Put          |     |       | 7.00000         | 7                    | 25.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.20   | Call         |     |       | 1,827.00000     | 1,953                | 19.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.20   | Put          |     |       | 26.00000        | 20                   | 19.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.20   | Call         |     |       | 981.00000       | 1,079                | 19.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.20   | Put          |     |       | 179.00000       | 146                  | 19.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.10   | Call         |     |       | 3,903.00000     | 4,034                | 30.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.10   | Put          |     |       | 1.00000         | 1                    | 30.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.60  | Call         |     |       | 46.00000        | 49                   | 32.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.60  | Put          |     |       | 4,645.00000     | 4,516                | 32.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.10  | Call         |     |       | 23.00000        | 26                   | 34.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.10  | Put          |     |       | 6,122.00000     | 5,993                | 34.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.10  | Call         |     |       | 3.00000         | 3                    | 31.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.10  | Put          |     |       | 8,101.00000     | 7,970                | 31.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.20  | Call         |     |       | 21.00000        | 24                   | 34.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.20  | Put          |     |       | 6,220.00000     | 6,091                | 34.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.20  | Call         |     |       | 2.00000         | 3                    | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.20  | Put          |     |       | 8,201.00000     | 8,070                | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.30   | Call         |     |       | 3,703.00000     | 3,835                | 29.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.30   | Put          |     |       | 2.00000         | 2                    | 29.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.30   | Call         |     |       | 2,709.00000     | 2,840                | 24.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.30   | Put          |     |       | 8.00000         | 7                    | 24.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.30   | Call         |     |       | 1,734.00000     | 1,858                | 19.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.30   | Put          |     |       | 32.00000        | 25                   | 19.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.30  | Call         |     |       | 19.00000        | 22                   | 34.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.30  | Put          |     |       | 6,318.00000     | 6,189                | 34.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.30  | Call         |     |       | 2.00000         | 3                    | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.30  | Put          |     |       | 8,301.00000     | 8,169                | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.40  | Call         |     |       | 17.00000        | 20                   | 34.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.40  | Put          |     |       | 6,416.00000     | 6,287                | 34.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.40  | Call         |     |       | 2.00000         | 2                    | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.40  | Put          |     |       | 8,401.00000     | 8,269                | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.35  | Call         |     |       | 18.00000        | 21                   | 34.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.35  | Put          |     |       | 6,367.00000     | 6,238                | 34.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.35  | Call         |     |       | 2.00000         | 2                    | 31.51      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 16.35  | Put          |           | 8,351.00000     | 8,219                | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.55  | Call         |           | 15.00000        | 17                   | 34.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.55  | Put          |           | 6,563.00000     | 6,434                | 34.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.55  | Call         |           | 2.00000         | 2                    | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.55  | Put          |           | 8,551.00000     | 8,419                | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.60  | Call         |           | 14.00000        | 16                   | 33.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.60  | Put          |           | 6,613.00000     | 6,483                | 33.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.60  | Call         |           | 2.00000         | 2                    | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.60  | Put          |           | 8,600.00000     | 8,469                | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.65   | Call         |           | 3,355.00000     | 3,486                | 28.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.65   | Put          |           | 3.00000         | 3                    | 28.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.65   | Call         |           | 2,363.00000     | 2,494                | 22.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.65   | Put          |           | 11.00000        | 10                   | 22.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.65  | Call         |           | 13.00000        | 16                   | 33.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.65  | Put          |           | 6,662.00000     | 6,532                | 33.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.65  | Call         |           | 2.00000         | 2                    | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.65  | Put          |           | 8,650.00000     | 8,519                | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.45  | Call         |           | 16.00000        | 19                   | 34.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.45  | Put          |           | 6,465.00000     | 6,336                | 34.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.45  | Call         |           | 2.00000         | 2                    | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.45  | Put          |           | 8,451.00000     | 8,319                | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.15   | Call         |           | 3,853.00000     | 3,984                | 30.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.15   | Put          |           | 1.00000         | 1                    | 30.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.15   | Call         |           | 1,874.00000     | 2,000                | 19.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.15   | Put          |           | 23.00000        | 17                   | 19.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.15   | Call         |           | 1,015.00000     | 1,115                | 19.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.15   | Put          |           | 164.00000       | 132                  | 19.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.15  | Call         |           | 57.00000        | 61                   | 31.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.15  | Put          |           | 4,206.00000     | 4,078                | 31.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.15  | Call         |           | 2.00000         | 3                    | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.15  | Put          |           | 8,151.00000     | 8,020                | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.05   | Call         |           | 3,953.00000     | 4,084                | 30.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.05   | Put          |           | 1.00000         | 1                    | 30.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.05  | Call         |           | 24.00000        | 26                   | 34.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.05  | Put          |           | 6,073.00000     | 5,943                | 34.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.05  | Call         |           | 3.00000         | 3                    | 31.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.05  | Put          |           | 8,051.00000     | 7,920                | 31.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.00   | Call         |           | 0.00000         | 4,134                | 30.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.00   | Put          |           | 0.00000         | 1                    | 30.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.00   | Call         |           | 0.00000         | 3,138                | 26.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.00   | Put          |           | 0.00000         | 5                    | 26.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.00   | Call         |           | 0.00000         | 2,148                | 20.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.00   | Put          |           | 0.00000         | 15                   | 20.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.00   | Call         |           | 0.00000         | 1,236                | 19.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.00   | Put          |           | 0.00000         | 103                  | 19.32      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 16.00  | Call         |           | 0.00000         | 3                    | 31.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.00  | Put          |           | 0.00000         | 7,870                | 31.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future |        |              | 8.26580   | 8.13270         |                      | 21.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.15   | Call         |           | 655.00000       | 709                  | 21.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.15   | Put          |           | 672.00000       | 594                  | 21.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.20   | Call         |           | 636.00000       | 688                  | 21.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.20   | Put          |           | 703.00000       | 623                  | 21.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.30   | Call         |           | 601.00000       | 649                  | 21.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.30   | Put          |           | 768.00000       | 683                  | 21.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.45   | Call         |           | 553.00000       | 596                  | 21.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.45   | Put          |           | 870.00000       | 780                  | 21.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.60   | Call         |           | 509.00000       | 548                  | 22.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.60   | Put          |           | 976.00000       | 882                  | 22.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.15  | Call         |           | 106.00000       | 110                  | 29.86      | 0.00  | 0                   | 29,153.00       |
| \$ / R On 14/06/2010 Currency Future | 12.15  | Put          |           | 4,124.00000     | 3,995                | 29.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.70   | Call         |           | 482.00000       | 519                  | 22.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.70   | Put          |           | 1,049.00000     | 953                  | 22.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.40   | Call         |           | 338.00000       | 360                  | 24.23      | 0.00  | 0                   | 2,557.00        |
| \$ / R On 14/06/2010 Currency Future | 9.40   | Put          |           | 1,605.00000     | 1,494                | 24.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.80   | Call         |           | 457.00000       | 491                  | 22.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.80   | Put          |           | 1,124.00000     | 1,025                | 22.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.75   | Call         |           | 469.00000       | 505                  | 22.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.75   | Put          |           | 1,086.00000     | 989                  | 22.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.50   | Call         |           | 537.00000       | 580                  | 21.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.50   | Put          |           | 905.00000       | 814                  | 21.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.55   | Call         |           | 523.00000       | 564                  | 22.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.55   | Put          |           | 940.00000       | 848                  | 22.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.35   | Call         |           | 584.00000       | 631                  | 21.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.35   | Put          |           | 802.00000       | 715                  | 21.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.25   | Call         |           | 618.00000       | 668                  | 21.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.25   | Put          |           | 736.00000       | 652                  | 21.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.65   | Call         |           | 495.00000       | 533                  | 22.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.65   | Put          |           | 1,012.00000     | 917                  | 22.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.85   | Call         |           | 445.00000       | 478                  | 22.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.85   | Put          |           | 1,162.00000     | 1,062                | 22.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.00   | Call         |           | 412.00000       | 441                  | 23.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.00   | Put          |           | 1,279.00000     | 1,176                | 23.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.90   | Call         |           | 433.00000       | 465                  | 22.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.90   | Put          |           | 1,201.00000     | 1,100                | 22.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.05   | Call         |           | 401.00000       | 430                  | 23.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.05   | Put          |           | 1,318.00000     | 1,214                | 23.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.20   | Call         |           | 372.00000       | 398                  | 23.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.20   | Put          |           | 1,439.00000     | 1,332                | 23.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.15   | Call         |           | 381.00000       | 408                  | 23.59      | 0.00  | 0                   | 21,978.00       |
| \$ / R On 14/06/2010 Currency Future | 9.15   | Put          |           | 1,399.00000     | 1,292                | 23.59      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 9.10   | Call         |     |       | 391.00000       | 419                  | 23.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.10   | Put          |     |       | 1,358.00000     | 1,253                | 23.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.95   | Call         |     |       | 422.00000       | 453                  | 23.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.95   | Put          |     |       | 1,240.00000     | 1,137                | 23.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.50   | Call         |     |       | 322.00000       | 343                  | 24.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.50   | Put          |     |       | 1,689.00000     | 1,577                | 24.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.65   | Call         |     |       | 301.00000       | 319                  | 24.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.65   | Put          |     |       | 1,818.00000     | 1,704                | 24.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.55   | Call         |     |       | 315.00000       | 335                  | 24.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.55   | Put          |     |       | 1,732.00000     | 1,619                | 24.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.75   | Call         |     |       | 287.00000       | 305                  | 25.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.75   | Put          |     |       | 1,905.00000     | 1,789                | 25.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.60   | Call         |     |       | 307.00000       | 327                  | 24.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.60   | Put          |     |       | 1,775.00000     | 1,661                | 24.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.90  | Call         |     |       | 116.00000       | 121                  | 29.41      | 0.00  | 0                   | 21,978.00       |
| \$ / R On 14/06/2010 Currency Future | 11.90  | Put          |     |       | 3,883.00000     | 3,755                | 29.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.70   | Call         |     |       | 294.00000       | 312                  | 25.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.70   | Put          |     |       | 1,861.00000     | 1,746                | 25.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.00  | Call         |     |       | 258.00000       | 273                  | 25.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.00  | Put          |     |       | 2,125.00000     | 2,007                | 25.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.15  | Call         |     |       | 243.00000       | 256                  | 26.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.15  | Put          |     |       | 2,260.00000     | 2,140                | 26.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.40  | Call         |     |       | 216.00000       | 228                  | 26.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.40  | Put          |     |       | 2,483.00000     | 2,363                | 26.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.20  | Call         |     |       | 237.00000       | 251                  | 26.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.20  | Put          |     |       | 2,304.00000     | 2,185                | 26.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.05  | Call         |     |       | 253.00000       | 267                  | 25.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.05  | Put          |     |       | 2,170.00000     | 2,051                | 25.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.40   | Call         |     |       | 338.00000       | 360                  | 24.23      | 0.00  | 0                   | 26,596.00       |
| \$ / R On 14/06/2010 Currency Future | 9.40   | Put          |     |       | 1,605.00000     | 1,494                | 24.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.00   | Call         |     |       | 715.00000       | 776                  | 20.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.00   | Put          |     |       | 583.00000       | 510                  | 20.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.80   | Call         |     |       | 281.00000       | 298                  | 25.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.80   | Put          |     |       | 1,948.00000     | 1,832                | 25.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.90   | Call         |     |       | 269.00000       | 285                  | 25.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.90   | Put          |     |       | 2,037.00000     | 1,919                | 25.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.10  | Call         |     |       | 248.00000       | 261                  | 26.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.10  | Put          |     |       | 2,215.00000     | 2,095                | 26.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.30  | Call         |     |       | 226.00000       | 240                  | 26.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.30  | Put          |     |       | 2,393.00000     | 2,274                | 26.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.40  | Call         |     |       | 96.00000        | 101                  | 30.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.40  | Put          |     |       | 4,364.00000     | 4,235                | 30.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.05   | Call         |     |       | 694.00000       | 753                  | 20.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.05   | Put          |     |       | 612.00000       | 537                  | 20.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.85   | Call         |     |       | 275.00000       | 291                  | 25.39      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 9.85   | Put          |     |       | 1,992.00000     | 1,876                | 25.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.95   | Call         |     |       | 264.00000       | 279                  | 25.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.95   | Put          |     |       | 2,081.00000     | 1,963                | 25.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.25  | Call         |     |       | 231.00000       | 245                  | 26.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.25  | Put          |     |       | 2,349.00000     | 2,230                | 26.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.35  | Call         |     |       | 221.00000       | 234                  | 26.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.35  | Put          |     |       | 2,438.00000     | 2,318                | 26.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.45  | Call         |     |       | 95.00000        | 99                   | 30.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.45  | Put          |     |       | 4,412.00000     | 4,283                | 30.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.90   | Call         |     |       | 269.00000       | 285                  | 25.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.90   | Put          |     |       | 2,037.00000     | 1,919                | 25.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.30  | Call         |     |       | 226.00000       | 240                  | 26.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.30  | Put          |     |       | 2,393.00000     | 2,274                | 26.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.50  | Call         |     |       | 206.00000       | 218                  | 26.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.50  | Put          |     |       | 2,573.00000     | 2,452                | 26.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.60  | Call         |     |       | 89.00000        | 93                   | 30.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.60  | Put          |     |       | 4,557.00000     | 4,427                | 30.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.05  | Call         |     |       | 253.00000       | 267                  | 25.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.05  | Put          |     |       | 2,170.00000     | 2,051                | 25.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.35  | Call         |     |       | 221.00000       | 234                  | 26.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.35  | Put          |     |       | 2,438.00000     | 2,318                | 26.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.45  | Call         |     |       | 211.00000       | 223                  | 26.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.45  | Put          |     |       | 2,528.00000     | 2,407                | 26.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.55  | Call         |     |       | 201.00000       | 213                  | 26.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.55  | Put          |     |       | 2,619.00000     | 2,497                | 26.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.65  | Call         |     |       | 192.00000       | 203                  | 27.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.65  | Put          |     |       | 2,710.00000     | 2,587                | 27.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.75  | Call         |     |       | 85.00000        | 88                   | 30.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.75  | Put          |     |       | 4,702.00000     | 4,572                | 30.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.85   | Call         |     |       | 275.00000       | 291                  | 25.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.85   | Put          |     |       | 1,992.00000     | 1,876                | 25.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.55  | Call         |     |       | 91.00000        | 95                   | 30.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.55  | Put          |     |       | 4,508.00000     | 4,379                | 30.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.75   | Call         |     |       | 830.00000       | 901                  | 20.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.75   | Put          |     |       | 447.00000       | 386                  | 20.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.45   | Call         |     |       | 330.00000       | 351                  | 24.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.45   | Put          |     |       | 1,647.00000     | 1,536                | 24.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.95   | Call         |     |       | 264.00000       | 279                  | 25.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.95   | Put          |     |       | 2,081.00000     | 1,963                | 25.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.70   | Call         |     |       | 855.00000       | 929                  | 20.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.70   | Put          |     |       | 422.00000       | 363                  | 20.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.80   | Call         |     |       | 281.00000       | 298                  | 25.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.80   | Put          |     |       | 1,948.00000     | 1,832                | 25.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.20  | Call         |     |       | 104.00000       | 109                  | 29.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.20  | Put          |     |       | 4,171.00000     | 4,043                | 29.95      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 7.65   | Call         |     |       | 881.00000       | 957                  | 20.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.65   | Put          |     |       | 398.00000       | 341                  | 20.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.35   | Call         |     |       | 346.00000       | 369                  | 24.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.35   | Put          |     |       | 1,563.00000     | 1,453                | 24.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.45   | Call         |     |       | 330.00000       | 351                  | 24.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.45   | Put          |     |       | 1,647.00000     | 1,536                | 24.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.25  | Call         |     |       | 102.00000       | 107                  | 30.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.25  | Put          |     |       | 4,219.00000     | 4,091                | 30.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.60   | Call         |     |       | 907.00000       | 985                  | 19.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.60   | Put          |     |       | 374.00000       | 320                  | 19.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.30   | Call         |     |       | 354.00000       | 378                  | 23.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.30   | Put          |     |       | 1,522.00000     | 1,413                | 23.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.75   | Call         |     |       | 4,384.00000     | 4,517                | 28.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.75   | Put          |     |       | 1.00000         | 1                    | 28.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.25   | Call         |     |       | 2,896.00000     | 3,027                | 23.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.25   | Put          |     |       | 13.00000        | 11                   | 23.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.75   | Call         |     |       | 1,497.00000     | 1,613                | 19.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.75   | Put          |     |       | 115.00000       | 97                   | 19.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.25  | Call         |     |       | 149.00000       | 156                  | 28.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.25  | Put          |     |       | 3,266.00000     | 3,141                | 28.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.25  | Call         |     |       | 51.00000        | 53                   | 32.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.25  | Put          |     |       | 6,169.00000     | 6,038                | 32.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.75  | Call         |     |       | 31.00000        | 32                   | 34.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.75  | Put          |     |       | 7,649.00000     | 7,516                | 34.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.50   | Call         |     |       | 4,633.00000     | 4,766                | 28.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.50   | Put          |     |       | 0.00000         | 0                    | 28.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.00   | Call         |     |       | 3,142.00000     | 3,275                | 24.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.00   | Put          |     |       | 10.00000        | 9                    | 24.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.50   | Call         |     |       | 1,711.00000     | 1,831                | 19.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.50   | Put          |     |       | 78.00000        | 66                   | 19.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.00  | Call         |     |       | 165.00000       | 174                  | 27.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.00  | Put          |     |       | 3,032.00000     | 2,908                | 27.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.50  | Call         |     |       | 93.00000        | 97                   | 30.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.50  | Put          |     |       | 4,460.00000     | 4,331                | 30.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.00  | Call         |     |       | 56.00000        | 58                   | 32.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.00  | Put          |     |       | 5,923.00000     | 5,792                | 32.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.50  | Call         |     |       | 34.00000        | 35                   | 34.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.50  | Put          |     |       | 7,401.00000     | 7,269                | 34.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.35   | Call         |     |       | 1,051.00000     | 1,141                | 19.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.35   | Put          |     |       | 268.00000       | 225                  | 19.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.25   | Call         |     |       | 363.00000       | 388                  | 23.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.25   | Put          |     |       | 1,480.00000     | 1,372                | 23.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.55   | Call         |     |       | 315.00000       | 335                  | 24.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.55   | Put          |     |       | 1,732.00000     | 1,619                | 24.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.85  | Call         |     |       | 118.00000       | 123                  | 29.32      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 11.85  | Put          |           | 3,835.00000     | 3,707                | 29.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.20   | Call         |           | 2,945.00000     | 3,077                | 23.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.20   | Put          |           | 12.00000        | 11                   | 23.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.20   | Call         |           | 1,980.00000     | 2,106                | 20.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.20   | Put          |           | 47.00000        | 40                   | 20.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.20   | Call         |           | 1,147.00000     | 1,246                | 19.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.20   | Put          |           | 214.00000       | 181                  | 19.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.20  | Call         |           | 152.00000       | 160                  | 28.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.20  | Put          |           | 3,219.00000     | 3,094                | 28.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.20  | Call         |           | 72.00000        | 75                   | 31.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.20  | Put          |           | 5,139.00000     | 5,009                | 31.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.00   | Call         |           | 2,169.00000     | 2,297                | 21.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.00   | Put          |           | 36.00000        | 31                   | 21.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.00   | Call         |           | 1,295.00000     | 1,404                | 19.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.00   | Put          |           | 163.00000       | 138                  | 19.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.00  | Call         |           | 112.00000       | 117                  | 29.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.00  | Put          |           | 3,979.00000     | 3,851                | 29.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.00  | Call         |           | 77.00000        | 80                   | 31.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.00  | Put          |           | 4,945.00000     | 4,814                | 31.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.35  | Call         |           | 143.00000       | 150                  | 28.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.35  | Put          |           | 3,360.00000     | 3,234                | 28.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.35  | Call         |           | 98.00000        | 103                  | 30.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.35  | Put          |           | 4,316.00000     | 4,187                | 30.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.35  | Call         |           | 69.00000        | 71                   | 31.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.35  | Put          |           | 5,286.00000     | 5,155                | 31.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.95   | Call         |           | 3,192.00000     | 3,324                | 25.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.95   | Put          |           | 9.00000         | 8                    | 25.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.95   | Call         |           | 2,216.00000     | 2,345                | 21.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.95   | Put          |           | 34.00000        | 29                   | 21.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.95   | Call         |           | 1,335.00000     | 1,445                | 19.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.95   | Put          |           | 152.00000       | 129                  | 19.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.95   | Call         |           | 737.00000       | 800                  | 20.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.95   | Put          |           | 554.00000       | 484                  | 20.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.45  | Call         |           | 137.00000       | 144                  | 28.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.45  | Put          |           | 3,455.00000     | 3,328                | 28.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.45  | Call         |           | 66.00000        | 69                   | 31.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.45  | Put          |           | 5,384.00000     | 5,253                | 31.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.10   | Call         |           | 3,043.00000     | 3,176                | 24.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.10   | Put          |           | 11.00000        | 10                   | 24.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.10   | Call         |           | 2,073.00000     | 2,201                | 20.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.10   | Put          |           | 41.00000        | 36                   | 20.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.10   | Call         |           | 1,218.00000     | 1,324                | 19.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.10   | Put          |           | 186.00000       | 158                  | 19.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.10   | Call         |           | 674.00000       | 731                  | 20.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.10   | Put          |           | 642.00000       | 565                  | 20.96      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 10.60  | Call         |     |       | 197.00000       | 208                  | 27.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.60  | Put          |     |       | 2,664.00000     | 2,542                | 27.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.60  | Call         |     |       | 130.00000       | 136                  | 28.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.60  | Put          |     |       | 3,597.00000     | 3,470                | 28.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.60  | Call         |     |       | 63.00000        | 65                   | 31.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.60  | Put          |     |       | 5,530.00000     | 5,400                | 31.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.15   | Call         |     |       | 2,994.00000     | 3,126                | 24.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.15   | Put          |     |       | 11.00000        | 10                   | 24.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.15   | Call         |     |       | 2,026.00000     | 2,154                | 20.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.15   | Put          |     |       | 43.00000        | 38                   | 20.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.15   | Call         |     |       | 1,181.00000     | 1,285                | 19.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.15   | Put          |     |       | 198.00000       | 169                  | 19.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.65  | Call         |     |       | 127.00000       | 133                  | 28.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.65  | Put          |     |       | 3,645.00000     | 3,517                | 28.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.65  | Call         |     |       | 88.00000        | 91                   | 30.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.65  | Put          |     |       | 4,605.00000     | 4,476                | 30.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.65  | Call         |     |       | 62.00000        | 64                   | 32.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.65  | Put          |     |       | 5,579.00000     | 5,448                | 32.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.70  | Call         |     |       | 188.00000       | 199                  | 27.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.70  | Put          |     |       | 2,755.00000     | 2,633                | 27.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.70  | Call         |     |       | 125.00000       | 131                  | 29.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.70  | Put          |     |       | 3,692.00000     | 3,565                | 29.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.70  | Call         |     |       | 86.00000        | 90                   | 30.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.70  | Put          |     |       | 4,653.00000     | 4,524                | 30.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.70  | Call         |     |       | 61.00000        | 63                   | 32.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.70  | Put          |     |       | 5,629.00000     | 5,497                | 32.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.50  | Call         |     |       | 135.00000       | 141                  | 28.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.50  | Put          |     |       | 3,502.00000     | 3,375                | 28.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.50  | Call         |     |       | 65.00000        | 68                   | 31.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.50  | Put          |     |       | 5,433.00000     | 5,302                | 31.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.90   | Call         |     |       | 3,241.00000     | 3,374                | 25.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.90   | Put          |     |       | 9.00000         | 8                    | 25.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.90   | Call         |     |       | 2,264.00000     | 2,393                | 21.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.90   | Put          |     |       | 32.00000        | 28                   | 21.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.90   | Call         |     |       | 1,375.00000     | 1,486                | 19.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.90   | Put          |     |       | 142.00000       | 120                  | 19.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.90   | Call         |     |       | 759.00000       | 824                  | 20.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.90   | Put          |     |       | 526.00000       | 458                  | 20.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.40  | Call         |     |       | 216.00000       | 228                  | 26.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.40  | Put          |     |       | 2,483.00000     | 2,363                | 26.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.40  | Call         |     |       | 140.00000       | 147                  | 28.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.40  | Put          |     |       | 3,408.00000     | 3,281                | 28.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.40  | Call         |     |       | 67.00000        | 70                   | 31.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.40  | Put          |     |       | 5,335.00000     | 5,204                | 31.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.85   | Call         |     |       | 3,291.00000     | 3,423                | 25.67      | 0.00  | 0                   | 0.00            |



| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 4.85   | Put          |     |       | 8.00000         | 7                    | 25.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.85   | Call         |     |       | 2,312.00000     | 2,442                | 21.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.85   | Put          |     |       | 30.00000        | 26                   | 21.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.85   | Call         |     |       | 1,415.00000     | 1,528                | 19.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.85   | Put          |     |       | 132.00000       | 112                  | 19.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.85   | Call         |     |       | 782.00000       | 849                  | 20.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.85   | Put          |     |       | 499.00000       | 433                  | 20.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.80   | Call         |     |       | 3,340.00000     | 3,473                | 25.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.80   | Put          |     |       | 8.00000         | 7                    | 25.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.80   | Call         |     |       | 2,360.00000     | 2,490                | 21.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.80   | Put          |     |       | 28.00000        | 24                   | 21.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.80   | Call         |     |       | 1,456.00000     | 1,570                | 19.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.80   | Put          |     |       | 123.00000       | 104                  | 19.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.80   | Call         |     |       | 805.00000       | 875                  | 20.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.80   | Put          |     |       | 473.00000       | 409                  | 20.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.30  | Call         |     |       | 146.00000       | 153                  | 28.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.30  | Put          |     |       | 3,313.00000     | 3,187                | 28.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.30  | Call         |     |       | 100.00000       | 105                  | 30.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.30  | Put          |     |       | 4,267.00000     | 4,139                | 30.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.30  | Call         |     |       | 70.00000        | 72                   | 31.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.30  | Put          |     |       | 5,237.00000     | 5,106                | 31.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.65   | Call         |     |       | 3,489.00000     | 3,622                | 26.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.65   | Put          |     |       | 7.00000         | 6                    | 26.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.65   | Call         |     |       | 2,505.00000     | 2,636                | 22.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.65   | Put          |     |       | 23.00000        | 20                   | 22.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.65   | Call         |     |       | 1,582.00000     | 1,699                | 19.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.65   | Put          |     |       | 99.00000        | 83                   | 19.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.15  | Call         |     |       | 155.00000       | 163                  | 28.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.15  | Put          |     |       | 3,172.00000     | 3,047                | 28.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.15  | Call         |     |       | 73.00000        | 76                   | 31.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.15  | Put          |     |       | 5,091.00000     | 4,960                | 31.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.60   | Call         |     |       | 3,539.00000     | 3,671                | 26.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.60   | Put          |     |       | 6.00000         | 6                    | 26.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.60   | Call         |     |       | 2,554.00000     | 2,684                | 22.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.60   | Put          |     |       | 21.00000        | 19                   | 22.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.60   | Call         |     |       | 1,624.00000     | 1,743                | 19.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.60   | Put          |     |       | 92.00000        | 77                   | 19.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.10  | Call         |     |       | 158.00000       | 167                  | 27.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.10  | Put          |     |       | 3,126.00000     | 3,001                | 27.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.10  | Call         |     |       | 108.00000       | 112                  | 29.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.10  | Put          |     |       | 4,075.00000     | 3,947                | 29.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.10  | Call         |     |       | 75.00000        | 77                   | 31.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.10  | Put          |     |       | 5,042.00000     | 4,912                | 31.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.55   | Call         |     |       | 3,589.00000     | 3,721                | 27.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.55   | Put          |     |       | 6.00000         | 5                    | 27.17      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 5.55   | Call         |     |       | 2,603.00000     | 2,733                | 22.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.55   | Put          |     |       | 20.00000        | 17                   | 22.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.55   | Call         |     |       | 1,668.00000     | 1,787                | 19.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.55   | Put          |     |       | 85.00000        | 71                   | 19.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.55   | Call         |     |       | 934.00000       | 1,015                | 19.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.55   | Put          |     |       | 352.00000       | 299                  | 19.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.05  | Call         |     |       | 162.00000       | 170                  | 27.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.05  | Put          |     |       | 3,079.00000     | 2,954                | 27.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.05  | Call         |     |       | 110.00000       | 114                  | 29.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.05  | Put          |     |       | 4,027.00000     | 3,899                | 29.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.05  | Call         |     |       | 76.00000        | 79                   | 31.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.05  | Put          |     |       | 4,993.00000     | 4,863                | 31.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.50   | Call         |     |       | 3,638.00000     | 3,771                | 27.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.50   | Put          |     |       | 5.00000         | 5                    | 27.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.50   | Call         |     |       | 2,651.00000     | 2,782                | 22.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.50   | Put          |     |       | 19.00000        | 16                   | 22.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.50   | Call         |     |       | 962.00000       | 1,045                | 19.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.50   | Put          |     |       | 330.00000       | 279                  | 19.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.70   | Call         |     |       | 3,440.00000     | 3,572                | 26.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.70   | Put          |     |       | 7.00000         | 6                    | 26.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.70   | Call         |     |       | 2,457.00000     | 2,587                | 22.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.70   | Put          |     |       | 24.00000        | 21                   | 22.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.70   | Call         |     |       | 1,539.00000     | 1,656                | 19.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.70   | Put          |     |       | 107.00000       | 90                   | 19.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.50  | Call         |     |       | 47.00000        | 49                   | 33.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.50  | Put          |     |       | 6,414.00000     | 6,283                | 33.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.55  | Call         |     |       | 132.00000       | 138                  | 28.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.55  | Put          |     |       | 3,550.00000     | 3,423                | 28.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.55  | Call         |     |       | 46.00000        | 48                   | 33.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.55  | Put          |     |       | 6,464.00000     | 6,332                | 33.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.60  | Call         |     |       | 46.00000        | 47                   | 33.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.60  | Put          |     |       | 6,513.00000     | 6,381                | 33.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.30   | Call         |     |       | 3,837.00000     | 3,970                | 28.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.30   | Put          |     |       | 4.00000         | 4                    | 28.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.30   | Call         |     |       | 2,847.00000     | 2,978                | 23.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.30   | Put          |     |       | 14.00000        | 12                   | 23.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.30   | Call         |     |       | 1,889.00000     | 2,013                | 20.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.30   | Put          |     |       | 56.00000        | 47                   | 20.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.30   | Call         |     |       | 1,082.00000     | 1,174                | 19.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.30   | Put          |     |       | 250.00000       | 208                  | 19.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.80  | Call         |     |       | 83.00000        | 86                   | 30.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.80  | Put          |     |       | 4,750.00000     | 4,621                | 30.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.30  | Call         |     |       | 51.00000        | 52                   | 32.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.30  | Put          |     |       | 6,218.00000     | 6,087                | 32.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.25   | Call         |     |       | 3,887.00000     | 4,019                | 28.66      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 4.25   | Put          |           | 4.00000         | 4                    | 28.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.25   | Call         |           | 1,934.00000     | 2,059                | 20.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.25   | Put          |           | 52.00000        | 43                   | 20.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.25   | Call         |           | 1,114.00000     | 1,208                | 19.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.25   | Put          |           | 232.00000       | 192                  | 19.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.25  | Call         |           | 27.00000        | 28                   | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.25  | Put          |           | 8,144.00000     | 8,012                | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.35   | Call         |           | 3,787.00000     | 3,920                | 28.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.35   | Put          |           | 5.00000         | 4                    | 28.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.35   | Call         |           | 2,798.00000     | 2,929                | 23.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.35   | Put          |           | 15.00000        | 13                   | 23.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.35   | Call         |           | 1,844.00000     | 1,967                | 20.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.35   | Put          |           | 61.00000        | 51                   | 20.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.35  | Call         |           | 50.00000        | 52                   | 33.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.35  | Put          |           | 6,267.00000     | 6,136                | 33.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.35  | Call         |           | 25.00000        | 26                   | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.35  | Put          |           | 8,243.00000     | 8,111                | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.45   | Call         |           | 3,688.00000     | 3,820                | 27.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.45   | Put          |           | 5.00000         | 5                    | 27.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.45   | Call         |           | 2,700.00000     | 2,831                | 22.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.45   | Put          |           | 17.00000        | 15                   | 22.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.45   | Call         |           | 1,755.00000     | 1,876                | 19.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.45   | Put          |           | 72.00000        | 60                   | 19.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.45   | Call         |           | 991.00000       | 1,076                | 19.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.45   | Put          |           | 308.00000       | 260                  | 19.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.45  | Call         |           | 48.00000        | 50                   | 33.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.45  | Put          |           | 6,365.00000     | 6,234                | 33.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.45  | Call         |           | 24.00000        | 25                   | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.45  | Put          |           | 8,341.00000     | 8,209                | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.55  | Call         |           | 23.00000        | 24                   | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.55  | Put          |           | 8,440.00000     | 8,308                | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.50  | Call         |           | 24.00000        | 25                   | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.50  | Put          |           | 8,391.00000     | 8,259                | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.70  | Call         |           | 188.00000       | 199                  | 27.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.70  | Put          |           | 2,755.00000     | 2,633                | 27.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.70  | Call         |           | 86.00000        | 90                   | 30.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.70  | Put          |           | 4,653.00000     | 4,524                | 30.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.70  | Call         |           | 44.00000        | 46                   | 33.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.70  | Put          |           | 6,611.00000     | 6,480                | 33.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.70  | Call         |           | 21.00000        | 22                   | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.70  | Put          |           | 8,589.00000     | 8,457                | 34.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.70  | Call         |           | 44.00000        | 46                   | 33.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.70  | Put          |           | 6,611.00000     | 6,480                | 33.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.75   | Call         |           | 3,390.00000     | 3,522                | 26.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.75   | Put          |           | 7.00000         | 7                    | 26.17      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value        | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 5.75   | Call         |           | 2,409.00000     | 2,539                | 21.92      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.75   | Put          |           | 26.00000        | 23                   | 21.92      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.75  | Call         |           | 184.00000       | 194                  | 27.33      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.75  | Put          |           | 2,801.00000     | 2,678                | 27.33      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.75  | Call         |           | 43.00000        | 45                   | 33.40      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.75  | Put          |           | 6,661.00000     | 6,529                | 33.40      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.75  | Call         |           | 21.00000        | 22                   | 34.90      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.75  | Put          |           | 8,638.00000     | 8,506                | 34.90      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.80  | Call         |           | 180.00000       | 190                  | 27.42      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.80  | Put          |           | 2,847.00000     | 2,724                | 27.42      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.80  | Call         |           | 43.00000        | 44                   | 33.45      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.80  | Put          |           | 6,710.00000     | 6,578                | 33.45      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.80  | Call         |           | 20.00000        | 21                   | 34.90      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.80  | Put          |           | 8,688.00000     | 8,556                | 34.90      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.60  | Call         |           | 23.00000        | 24                   | 34.90      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.60  | Put          |           | 8,490.00000     | 8,358                | 34.90      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.30  | Call         |           | 26.00000        | 27                   | 34.90      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.30  | Put          |           | 8,193.00000     | 8,061                | 34.90      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.20   | Call         |           | 3,936.00000     | 4,069                | 28.66      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.20   | Put          |           | 4.00000         | 3                    | 28.66      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.20  | Call         |           | 52.00000        | 54                   | 32.83      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.20  | Put          |           | 6,120.00000     | 5,988                | 32.83      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.20  | Call         |           | 27.00000        | 28                   | 34.85      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.20  | Put          |           | 8,095.00000     | 7,962                | 34.85      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.15   | Call         |           | 0.00000         | 4,119                | 28.66      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.15   | Put          |           | 0.00000         | 3                    | 28.66      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.15  | Call         |           | 0.00000         | 55                   | 32.76      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.15  | Put          |           | 0.00000         | 5,939                | 32.76      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.15  | Call         |           | 0.00000         | 29                   | 34.80      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.15  | Put          |           | 0.00000         | 7,913                | 34.80      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future  |        |              | 12.90270  | 12.77740        |                      | 17.71      | 2,761,177.80 | 214                 | 24,094.00       |
| £ / R On 14/09/2009 Currency Future  | 12.80  | Call         |           | 340.00000       | 398                  | 17.79      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future  | 12.80  | Put          |           | 362.00000       | 295                  | 17.79      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future  | 13.00  | Call         |           | 266.00000       | 305                  | 18.04      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future  | 13.00  | Put          |           | 488.00000       | 403                  | 18.04      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future  | 13.20  | Call         |           | 207.00000       | 238                  | 18.71      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future  | 13.20  | Put          |           | 630.00000       | 535                  | 18.71      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future  | 13.35  | Call         |           | 172.00000       | 197                  | 19.20      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future  | 13.35  | Put          |           | 744.00000       | 644                  | 19.20      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future  | 13.45  | Call         |           | 151.00000       | 174                  | 19.53      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future  | 13.45  | Put          |           | 824.00000       | 721                  | 19.53      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future  | 13.55  | Call         |           | 134.00000       | 153                  | 19.87      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future  | 13.55  | Put          |           | 906.00000       | 801                  | 19.87      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future  | 13.60  | Call         |           | 126.00000       | 144                  | 20.03      | 0.00         | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 13.60  | Put          |           | 948.00000       | 841                  | 20.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.50  | Call         |           | 142.00000       | 163                  | 19.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.50  | Put          |           | 865.00000       | 760                  | 19.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.40  | Call         |           | 161.00000       | 185                  | 19.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.40  | Put          |           | 784.00000       | 682                  | 19.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.30  | Call         |           | 183.00000       | 210                  | 19.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.30  | Put          |           | 705.00000       | 607                  | 19.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.10  | Call         |           | 235.00000       | 270                  | 18.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.10  | Put          |           | 557.00000       | 467                  | 18.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.15  | Call         |           | 220.00000       | 253                  | 18.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.15  | Put          |           | 593.00000       | 501                  | 18.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.10  | Call         |           | 235.00000       | 270                  | 18.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.10  | Put          |           | 557.00000       | 467                  | 18.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.95  | Call         |           | 283.00000       | 325                  | 17.88      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.95  | Put          |           | 455.00000       | 372                  | 17.88      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.90  | Call         |           | 301.00000       | 345                  | 17.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.90  | Put          |           | 423.00000       | 343                  | 17.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.25  | Call         |           | 194.00000       | 223                  | 18.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.25  | Put          |           | 667.00000       | 571                  | 18.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.65  | Call         |           | 118.00000       | 135                  | 20.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.65  | Put          |           | 991.00000       | 883                  | 20.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.40  | Call         |           | 161.00000       | 185                  | 19.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.40  | Put          |           | 784.00000       | 682                  | 19.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.35  | Call         |           | 172.00000       | 197                  | 19.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.35  | Put          |           | 744.00000       | 644                  | 19.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.15  | Call         |           | 220.00000       | 253                  | 18.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.15  | Put          |           | 593.00000       | 501                  | 18.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.90  | Call         |           | 301.00000       | 345                  | 17.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.90  | Put          |           | 423.00000       | 343                  | 17.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.75  | Call         |           | 361.00000       | 426                  | 17.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.75  | Put          |           | 334.00000       | 273                  | 17.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.85  | Call         |           | 320.00000       | 371                  | 17.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.85  | Put          |           | 392.00000       | 318                  | 17.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.05  | Call         |           | 250.00000       | 287                  | 18.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.05  | Put          |           | 522.00000       | 434                  | 18.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.65  | Call         |           | 118.00000       | 135                  | 20.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.65  | Put          |           | 991.00000       | 883                  | 20.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.10  | Call         |           | 69.00000        | 78                   | 21.69      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.10  | Put          |           | 1,391.00000     | 1,275                | 21.69      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.80  | Call         |           | 98.00000        | 112                  | 20.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.80  | Put          |           | 1,121.00000     | 1,010                | 20.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.90  | Call         |           | 87.00000        | 99                   | 21.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.90  | Put          |           | 1,210.00000     | 1,097                | 21.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.85  | Call         |           | 93.00000        | 106                  | 20.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.85  | Put          |           | 1,165.00000     | 1,053                | 20.86      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 13.90  | Call         |     |       | 87.00000        | 99                   | 21.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.90  | Put          |     |       | 1,210.00000     | 1,097                | 21.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.05  | Call         |     |       | 73.00000        | 83                   | 21.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.05  | Put          |     |       | 1,345.00000     | 1,230                | 21.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.25  | Call         |     |       | 58.00000        | 66                   | 22.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.25  | Put          |     |       | 1,530.00000     | 1,413                | 22.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.20  | Call         |     |       | 61.00000        | 69                   | 22.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.20  | Put          |     |       | 1,484.00000     | 1,367                | 22.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.10  | Call         |     |       | 69.00000        | 78                   | 21.69      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.10  | Put          |     |       | 1,391.00000     | 1,275                | 21.69      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.35  | Call         |     |       | 51.00000        | 58                   | 22.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.35  | Put          |     |       | 1,624.00000     | 1,506                | 22.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.45  | Call         |     |       | 46.00000        | 52                   | 22.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.45  | Put          |     |       | 1,719.00000     | 1,599                | 22.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.50  | Call         |     |       | 43.00000        | 49                   | 23.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.50  | Put          |     |       | 1,766.00000     | 1,647                | 23.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.30  | Call         |     |       | 54.00000        | 62                   | 22.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.30  | Put          |     |       | 1,577.00000     | 1,459                | 22.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.85  | Call         |     |       | 31.00000        | 34                   | 24.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.85  | Put          |     |       | 2,103.00000     | 1,981                | 24.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.10  | Call         |     |       | 25.00000        | 27                   | 25.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.10  | Put          |     |       | 2,348.00000     | 2,224                | 25.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.60  | Call         |     |       | 18.00000        | 19                   | 27.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.60  | Put          |     |       | 2,841.00000     | 2,716                | 27.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.35  | Call         |     |       | 21.00000        | 23                   | 26.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.35  | Put          |     |       | 2,594.00000     | 2,470                | 26.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.25  | Call         |     |       | 23.00000        | 24                   | 25.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.25  | Put          |     |       | 2,495.00000     | 2,372                | 25.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.15  | Call         |     |       | 24.00000        | 26                   | 25.42      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.15  | Put          |     |       | 2,397.00000     | 2,273                | 25.42      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.85  | Call         |     |       | 31.00000        | 34                   | 24.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.85  | Put          |     |       | 2,103.00000     | 1,981                | 24.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.60  | Call         |     |       | 39.00000        | 44                   | 23.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.60  | Put          |     |       | 1,862.00000     | 1,741                | 23.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.75  | Call         |     |       | 33.00000        | 37                   | 23.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.75  | Put          |     |       | 2,006.00000     | 1,885                | 23.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.10  | Call         |     |       | 25.00000        | 27                   | 25.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.10  | Put          |     |       | 2,348.00000     | 2,224                | 25.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.00  | Call         |     |       | 27.00000        | 29                   | 24.77      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.00  | Put          |     |       | 2,250.00000     | 2,127                | 24.77      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.90  | Call         |     |       | 29.00000        | 32                   | 24.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.90  | Put          |     |       | 2,152.00000     | 2,029                | 24.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.05  | Call         |     |       | 26.00000        | 28                   | 24.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.05  | Put          |     |       | 2,299.00000     | 2,176                | 24.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.95  | Call         |     |       | 28.00000        | 31                   | 24.56      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 14.95  | Put          |           | 2,201.00000     | 2,078                | 24.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.80  | Call         |           | 32.00000        | 36                   | 24.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.80  | Put          |           | 2,054.00000     | 1,933                | 24.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.90  | Call         |           | 29.00000        | 32                   | 24.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.90  | Put          |           | 2,152.00000     | 2,029                | 24.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.30  | Call         |           | 22.00000        | 23                   | 26.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.30  | Put          |           | 2,544.00000     | 2,421                | 26.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.20  | Call         |           | 23.00000        | 25                   | 25.63      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.20  | Put          |           | 2,446.00000     | 2,322                | 25.63      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.70  | Call         |           | 35.00000        | 40                   | 23.68      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.70  | Put          |           | 1,958.00000     | 1,837                | 23.68      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.35  | Call         |           | 21.00000        | 23                   | 26.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.35  | Put          |           | 2,594.00000     | 2,470                | 26.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.60  | Call         |           | 18.00000        | 19                   | 27.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.60  | Put          |           | 2,841.00000     | 2,716                | 27.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.45  | Call         |           | 20.00000        | 21                   | 26.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.45  | Put          |           | 2,692.00000     | 2,568                | 26.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.65  | Call         |           | 18.00000        | 18                   | 27.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.65  | Put          |           | 2,890.00000     | 2,766                | 27.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.70  | Call         |           | 17.00000        | 18                   | 27.79      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.70  | Put          |           | 2,940.00000     | 2,815                | 27.79      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.50  | Call         |           | 19.00000        | 20                   | 26.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.50  | Put          |           | 2,742.00000     | 2,618                | 26.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.40  | Call         |           | 49.00000        | 55                   | 22.68      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.40  | Put          |           | 1,671.00000     | 1,552                | 22.68      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.80  | Call         |           | 16.00000        | 17                   | 28.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.80  | Put          |           | 3,039.00000     | 2,914                | 28.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.65  | Call         |           | 37.00000        | 42                   | 23.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.65  | Put          |           | 1,909.00000     | 1,789                | 23.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.80  | Call         |           | 32.00000        | 36                   | 24.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.80  | Put          |           | 2,054.00000     | 1,933                | 24.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.40  | Call         |           | 20.00000        | 22                   | 26.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.40  | Put          |           | 2,643.00000     | 2,519                | 26.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.30  | Call         |           | 54.00000        | 62                   | 22.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.30  | Put          |           | 1,577.00000     | 1,459                | 22.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.00  | Call         |           | 77.00000        | 88                   | 21.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.00  | Put          |           | 1,300.00000     | 1,185                | 21.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.95  | Call         |           | 82.00000        | 94                   | 21.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.95  | Put          |           | 1,255.00000     | 1,141                | 21.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.15  | Call         |           | 65.00000        | 74                   | 21.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.15  | Put          |           | 1,437.00000     | 1,321                | 21.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.55  | Call         |           | 41.00000        | 47                   | 23.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.55  | Put          |           | 1,814.00000     | 1,694                | 23.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.30  | Call         |           | 22.00000        | 23                   | 26.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.30  | Put          |           | 2,544.00000     | 2,421                | 26.06      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 15.90  | Call         |     |       | 15.00000        | 16                   | 28.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.90  | Put          |     |       | 3,138.00000     | 3,013                | 28.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.40  | Call         |     |       | 20.00000        | 22                   | 26.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.40  | Put          |     |       | 2,643.00000     | 2,519                | 26.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.80  | Call         |     |       | 16.00000        | 17                   | 28.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.80  | Put          |     |       | 3,039.00000     | 2,914                | 28.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.90  | Call         |     |       | 15.00000        | 16                   | 28.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.90  | Put          |     |       | 3,138.00000     | 3,013                | 28.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.00  | Call         |     |       | 14.00000        | 15                   | 29.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.00  | Put          |     |       | 3,237.00000     | 3,112                | 29.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.10  | Call         |     |       | 14.00000        | 14                   | 29.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.10  | Put          |     |       | 3,336.00000     | 3,211                | 29.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.05  | Call         |     |       | 26.00000        | 28                   | 24.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.05  | Put          |     |       | 2,299.00000     | 2,176                | 24.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.55  | Call         |     |       | 19.00000        | 20                   | 27.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.55  | Put          |     |       | 2,791.00000     | 2,667                | 27.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.75  | Call         |     |       | 17.00000        | 17                   | 28.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.75  | Put          |     |       | 2,989.00000     | 2,865                | 28.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.55  | Call         |     |       | 19.00000        | 20                   | 27.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.55  | Put          |     |       | 2,791.00000     | 2,667                | 27.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.85  | Call         |     |       | 16.00000        | 16                   | 28.43      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.85  | Put          |     |       | 3,088.00000     | 2,964                | 28.43      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.95  | Call         |     |       | 15.00000        | 15                   | 28.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.95  | Put          |     |       | 3,187.00000     | 3,063                | 28.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.05  | Call         |     |       | 14.00000        | 14                   | 29.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.05  | Put          |     |       | 3,287.00000     | 3,162                | 29.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.40  | Call         |     |       | 49.00000        | 55                   | 22.68      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.40  | Put          |     |       | 1,671.00000     | 1,552                | 22.68      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.30  | Call         |     |       | 13.00000        | 13                   | 30.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.30  | Put          |     |       | 3,535.00000     | 3,410                | 30.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.15  | Call         |     |       | 65.00000        | 74                   | 21.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.15  | Put          |     |       | 1,437.00000     | 1,321                | 21.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.65  | Call         |     |       | 37.00000        | 42                   | 23.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.65  | Put          |     |       | 1,909.00000     | 1,789                | 23.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.15  | Call         |     |       | 24.00000        | 26                   | 25.42      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.15  | Put          |     |       | 2,397.00000     | 2,273                | 25.42      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.60  | Call         |     |       | 39.00000        | 44                   | 23.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.60  | Put          |     |       | 1,862.00000     | 1,741                | 23.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.75  | Call         |     |       | 105.00000       | 120                  | 20.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.75  | Put          |     |       | 1,077.00000     | 967                  | 20.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.85  | Call         |     |       | 93.00000        | 106                  | 20.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.85  | Put          |     |       | 1,165.00000     | 1,053                | 20.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.05  | Call         |     |       | 73.00000        | 83                   | 21.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.05  | Put          |     |       | 1,345.00000     | 1,230                | 21.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.55  | Call         |     |       | 41.00000        | 47                   | 23.18      | 0.00  | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 14.55  | Put          |     |       | 1,814.00000     | 1,694                | 23.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.80  | Call         |     |       | 98.00000        | 112                  | 20.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.80  | Put          |     |       | 1,121.00000     | 1,010                | 20.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.70  | Call         |     |       | 111.00000       | 127                  | 20.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.70  | Put          |     |       | 1,034.00000     | 924                  | 20.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.35  | Call         |     |       | 51.00000        | 58                   | 22.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.35  | Put          |     |       | 1,624.00000     | 1,506                | 22.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.60  | Call         |     |       | 126.00000       | 144                  | 20.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.60  | Put          |     |       | 948.00000       | 841                  | 20.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 8.10   | Call         |     |       | 4,677.00000     | 4,803                | 35.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 8.10   | Put          |     |       | 0.00000         | 0                    | 35.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.60   | Call         |     |       | 3,179.00000     | 3,306                | 32.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.60   | Put          |     |       | 2.00000         | 3                    | 32.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.10  | Call         |     |       | 1,703.00000     | 1,825                | 24.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.10  | Put          |     |       | 26.00000        | 23                   | 24.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.60  | Call         |     |       | 443.00000       | 517                  | 17.94      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.60  | Put          |     |       | 266.00000       | 214                  | 17.94      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.10  | Call         |     |       | 8.00000         | 8                    | 33.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.10  | Put          |     |       | 4,331.00000     | 4,206                | 33.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 18.60  | Call         |     |       | 3.00000         | 3                    | 37.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 18.60  | Put          |     |       | 5,826.00000     | 5,700                | 37.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 20.10  | Call         |     |       | 2.00000         | 2                    | 41.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 20.10  | Put          |     |       | 7,324.00000     | 7,199                | 41.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 7.65   | Call         |     |       | 5,127.00000     | 5,253                | 35.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 7.65   | Put          |     |       | 0.00000         | 0                    | 35.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.15   | Call         |     |       | 3,627.00000     | 3,754                | 34.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.15   | Put          |     |       | 0.00000         | 2                    | 34.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.65  | Call         |     |       | 2,143.00000     | 2,266                | 26.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.65  | Put          |     |       | 16.00000        | 13                   | 26.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.15  | Call         |     |       | 748.00000       | 844                  | 18.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.15  | Put          |     |       | 120.00000       | 92                   | 18.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.65  | Call         |     |       | 11.00000        | 11                   | 31.88      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.65  | Put          |     |       | 3,883.00000     | 3,758                | 31.88      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 18.15  | Call         |     |       | 4.00000         | 4                    | 36.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 18.15  | Put          |     |       | 5,377.00000     | 5,251                | 36.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.65  | Call         |     |       | 2.00000         | 2                    | 39.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.65  | Put          |     |       | 6,874.00000     | 6,749                | 39.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 7.40   | Call         |     |       | 5,377.00000     | 5,503                | 35.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 7.40   | Put          |     |       | 0.00000         | 0                    | 35.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 8.90   | Call         |     |       | 3,877.00000     | 4,004                | 35.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 8.90   | Put          |     |       | 0.00000         | 1                    | 35.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.40  | Call         |     |       | 2,389.00000     | 2,512                | 28.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.40  | Put          |     |       | 11.00000        | 9                    | 28.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.90  | Call         |     |       | 949.00000       | 1,055                | 18.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.90  | Put          |     |       | 72.00000        | 53                   | 18.48      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 16.40  | Call         |     |       | 12.00000        | 12                   | 30.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.40  | Put          |     |       | 3,635.00000     | 3,509                | 30.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.90  | Call         |     |       | 5.00000         | 5                    | 35.46      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.90  | Put          |     |       | 5,127.00000     | 5,002                | 35.46      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.40  | Call         |     |       | 2.00000         | 2                    | 39.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.40  | Put          |     |       | 6,625.00000     | 6,499                | 39.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.65  | Call         |     |       | 415.00000       | 485                  | 17.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.65  | Put          |     |       | 287.00000       | 233                  | 17.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.50  | Call         |     |       | 504.00000       | 583                  | 18.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.50  | Put          |     |       | 226.00000       | 180                  | 18.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.70  | Call         |     |       | 387.00000       | 455                  | 17.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.70  | Put          |     |       | 310.00000       | 252                  | 17.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.45  | Call         |     |       | 536.00000       | 617                  | 18.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.45  | Put          |     |       | 208.00000       | 165                  | 18.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.55  | Call         |     |       | 473.00000       | 549                  | 17.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.55  | Put          |     |       | 246.00000       | 196                  | 17.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.85  | Call         |     |       | 320.00000       | 371                  | 17.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.85  | Put          |     |       | 392.00000       | 318                  | 17.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.70  | Call         |     |       | 387.00000       | 455                  | 17.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.70  | Put          |     |       | 310.00000       | 252                  | 17.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.20  | Call         |     |       | 207.00000       | 238                  | 18.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.20  | Put          |     |       | 630.00000       | 535                  | 18.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.90   | Call         |     |       | 2,883.00000     | 3,008                | 30.55      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.90   | Put          |     |       | 6.00000         | 5                    | 30.55      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.90  | Call         |     |       | 1,899.00000     | 2,021                | 25.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.90  | Put          |     |       | 21.00000        | 19                   | 25.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.90  | Call         |     |       | 9.00000         | 10                   | 32.95      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.90  | Put          |     |       | 4,132.00000     | 4,007                | 32.95      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 18.90  | Call         |     |       | 3.00000         | 3                    | 37.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 18.90  | Put          |     |       | 6,125.00000     | 6,000                | 37.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 20.90  | Call         |     |       | 1.00000         | 1                    | 43.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 20.90  | Put          |     |       | 8,124.00000     | 7,998                | 43.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.00   | Call         |     |       | 3,777.00000     | 3,904                | 34.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.00   | Put          |     |       | 0.00000         | 1                    | 34.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.00  | Call         |     |       | 2,784.00000     | 2,908                | 30.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.00  | Put          |     |       | 7.00000         | 6                    | 30.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.00  | Call         |     |       | 1,801.00000     | 1,923                | 24.91      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.00  | Put          |     |       | 23.00000        | 21                   | 24.91      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.00  | Call         |     |       | 866.00000       | 969                  | 18.40      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.00  | Put          |     |       | 89.00000        | 66                   | 18.40      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.00  | Call         |     |       | 9.00000         | 9                    | 33.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.00  | Put          |     |       | 4,231.00000     | 4,106                | 33.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.00  | Call         |     |       | 3.00000         | 3                    | 38.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.00  | Put          |     |       | 6,225.00000     | 6,100                | 38.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.00  | Call         |     |       | 1.00000         | 1                    | 43.21      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 21.00  | Put          |     |       | 8,224.00000     | 8,098                | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.10   | Call         |     |       | 3,677.00000     | 3,804                | 34.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.10   | Put          |     |       | 0.00000         | 2                    | 34.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.10  | Call         |     |       | 2,685.00000     | 2,809                | 29.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.10  | Put          |     |       | 8.00000         | 6                    | 29.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.10  | Call         |     |       | 787.00000       | 885                  | 18.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.10  | Put          |     |       | 109.00000       | 82                   | 18.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.10  | Call         |     |       | 2.00000         | 2                    | 38.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.10  | Put          |     |       | 6,325.00000     | 6,200                | 38.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.10  | Call         |     |       | 1.00000         | 1                    | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.10  | Put          |     |       | 8,323.00000     | 8,198                | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.15  | Call         |     |       | 2,636.00000     | 2,759                | 29.32      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.15  | Put          |     |       | 8.00000         | 7                    | 29.32      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.15  | Call         |     |       | 1,654.00000     | 1,776                | 23.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.15  | Put          |     |       | 27.00000        | 24                   | 23.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.15  | Call         |     |       | 8.00000         | 8                    | 33.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.15  | Put          |     |       | 4,380.00000     | 4,255                | 33.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.15  | Call         |     |       | 2.00000         | 2                    | 38.61      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.15  | Put          |     |       | 6,375.00000     | 6,250                | 38.61      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.15  | Call         |     |       | 1.00000         | 1                    | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.15  | Put          |     |       | 8,373.00000     | 8,248                | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.30   | Call         |     |       | 3,478.00000     | 3,605                | 33.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.30   | Put          |     |       | 0.00000         | 2                    | 33.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.30  | Call         |     |       | 2,487.00000     | 2,611                | 28.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.30  | Put          |     |       | 10.00000        | 8                    | 28.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.30  | Call         |     |       | 1,509.00000     | 1,630                | 22.77      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.30  | Put          |     |       | 31.00000        | 27                   | 22.77      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.30  | Call         |     |       | 637.00000       | 727                  | 18.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.30  | Put          |     |       | 160.00000       | 124                  | 18.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.30  | Call         |     |       | 7.00000         | 7                    | 33.95      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.30  | Put          |     |       | 4,530.00000     | 4,405                | 33.95      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.30  | Call         |     |       | 2.00000         | 2                    | 39.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.30  | Put          |     |       | 6,525.00000     | 6,399                | 39.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.30  | Call         |     |       | 1.00000         | 1                    | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.30  | Put          |     |       | 8,523.00000     | 8,398                | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.40   | Call         |     |       | 3,378.00000     | 3,505                | 33.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.40   | Put          |     |       | 1.00000         | 2                    | 33.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.40  | Call         |     |       | 1,412.00000     | 1,533                | 22.05      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.40  | Put          |     |       | 35.00000        | 30                   | 22.05      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.40  | Call         |     |       | 568.00000       | 653                  | 18.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.40  | Put          |     |       | 191.00000       | 150                  | 18.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.40  | Call         |     |       | 6.00000         | 7                    | 34.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.40  | Put          |     |       | 4,629.00000     | 4,504                | 34.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.40  | Call         |     |       | 1.00000         | 1                    | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.40  | Put          |     |       | 8,623.00000     | 8,498                | 43.21      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 9.45   | Call         |     |       | 3,328.00000     | 3,455                | 32.77      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.45   | Put          |     |       | 1.00000         | 3                    | 32.77      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.45  | Call         |     |       | 2,340.00000     | 2,463                | 27.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.45  | Put          |     |       | 12.00000        | 10                   | 27.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.45  | Call         |     |       | 1,364.00000     | 1,485                | 21.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.45  | Put          |     |       | 37.00000        | 32                   | 21.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.45  | Call         |     |       | 6.00000         | 7                    | 34.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.45  | Put          |     |       | 4,679.00000     | 4,554                | 34.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.45  | Call         |     |       | 2.00000         | 2                    | 39.40      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.45  | Put          |     |       | 6,675.00000     | 6,549                | 39.40      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.45  | Call         |     |       | 1.00000         | 1                    | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.45  | Put          |     |       | 8,673.00000     | 8,548                | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.50   | Call         |     |       | 3,278.00000     | 3,405                | 32.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.50   | Put          |     |       | 1.00000         | 3                    | 32.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.50  | Call         |     |       | 2,291.00000     | 2,414                | 27.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.50  | Put          |     |       | 13.00000        | 11                   | 27.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.50  | Call         |     |       | 1,316.00000     | 1,436                | 21.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.50  | Put          |     |       | 39.00000        | 34                   | 21.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.50  | Call         |     |       | 6.00000         | 6                    | 34.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.50  | Put          |     |       | 4,729.00000     | 4,604                | 34.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.50  | Call         |     |       | 2.00000         | 2                    | 39.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.50  | Put          |     |       | 6,725.00000     | 6,599                | 39.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.50  | Call         |     |       | 1.00000         | 1                    | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.50  | Put          |     |       | 8,723.00000     | 8,598                | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.60  | Call         |     |       | 2,192.00000     | 2,315                | 27.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.60  | Put          |     |       | 15.00000        | 12                   | 27.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.60  | Call         |     |       | 1,221.00000     | 1,340                | 20.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.60  | Put          |     |       | 43.00000        | 37                   | 20.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.60  | Call         |     |       | 6.00000         | 6                    | 34.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.60  | Put          |     |       | 4,828.00000     | 4,703                | 34.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.60  | Call         |     |       | 2.00000         | 2                    | 39.79      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.60  | Put          |     |       | 6,825.00000     | 6,699                | 39.79      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.60  | Call         |     |       | 1.00000         | 1                    | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.60  | Put          |     |       | 8,823.00000     | 8,698                | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.55   | Call         |     |       | 3,229.00000     | 3,356                | 32.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.55   | Put          |     |       | 1.00000         | 3                    | 32.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.55  | Call         |     |       | 2,241.00000     | 2,364                | 27.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.55  | Put          |     |       | 14.00000        | 12                   | 27.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.55  | Call         |     |       | 1,268.00000     | 1,388                | 20.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.55  | Put          |     |       | 41.00000        | 36                   | 20.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.55  | Call         |     |       | 6.00000         | 6                    | 34.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.55  | Put          |     |       | 4,778.00000     | 4,653                | 34.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.55  | Call         |     |       | 2.00000         | 2                    | 39.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.55  | Put          |     |       | 6,775.00000     | 6,649                | 39.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.55  | Call         |     |       | 1.00000         | 1                    | 43.21      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 21.55  | Put          |           | 8,773.00000     | 8,648                | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.35   | Call         |           | 3,428.00000     | 3,555                | 33.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.35   | Put          |           | 0.00000         | 2                    | 33.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.35  | Call         |           | 2,438.00000     | 2,562                | 28.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.35  | Put          |           | 11.00000        | 9                    | 28.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.35  | Call         |           | 1,460.00000     | 1,582                | 22.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.35  | Put          |           | 33.00000        | 29                   | 22.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.35  | Call         |           | 602.00000       | 689                  | 18.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.35  | Put          |           | 175.00000       | 137                  | 18.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.35  | Call         |           | 7.00000         | 7                    | 34.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.35  | Put          |           | 4,579.00000     | 4,454                | 34.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.35  | Call         |           | 2.00000         | 2                    | 39.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.35  | Put          |           | 6,575.00000     | 6,449                | 39.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.35  | Call         |           | 1.00000         | 1                    | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.35  | Put          |           | 8,573.00000     | 8,448                | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.20   | Call         |           | 3,577.00000     | 3,705                | 34.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.20   | Put          |           | 0.00000         | 2                    | 34.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.20  | Call         |           | 2,586.00000     | 2,710                | 29.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.20  | Put          |           | 9.00000         | 7                    | 29.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.20  | Call         |           | 1,606.00000     | 1,728                | 23.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.20  | Put          |           | 28.00000        | 25                   | 23.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.20  | Call         |           | 710.00000       | 804                  | 18.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.20  | Put          |           | 133.00000       | 101                  | 18.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.20  | Call         |           | 7.00000         | 8                    | 33.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.20  | Put          |           | 4,430.00000     | 4,305                | 33.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.20  | Call         |           | 2.00000         | 2                    | 38.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.20  | Put          |           | 6,425.00000     | 6,300                | 38.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.20  | Call         |           | 1.00000         | 1                    | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 21.20  | Put          |           | 8,423.00000     | 8,298                | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 8.95   | Call         |           | 3,827.00000     | 3,954                | 35.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 8.95   | Put          |           | 0.00000         | 1                    | 35.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.95   | Call         |           | 2,834.00000     | 2,958                | 30.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.95   | Put          |           | 6.00000         | 5                    | 30.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.95  | Call         |           | 1,850.00000     | 1,972                | 25.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.95  | Put          |           | 22.00000        | 20                   | 25.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.95  | Call         |           | 907.00000       | 1,012                | 18.44      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.95  | Put          |           | 80.00000        | 59                   | 18.44      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.95  | Call         |           | 9.00000         | 9                    | 33.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.95  | Put          |           | 4,182.00000     | 4,057                | 33.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 18.95  | Call         |           | 3.00000         | 3                    | 38.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 18.95  | Put          |           | 6,175.00000     | 6,050                | 38.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 20.95  | Call         |           | 1.00000         | 1                    | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 20.95  | Put          |           | 8,174.00000     | 8,048                | 43.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 8.80   | Call         |           | 3,977.00000     | 4,104                | 35.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 8.80   | Put          |           | 0.00000         | 1                    | 35.48      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value        | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 9.80   | Call         |           | 2,982.00000     | 3,107                | 31.05      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.80   | Put          |           | 5.00000         | 4                    | 31.05      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.80  | Call         |           | 1,997.00000     | 2,119                | 26.11      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.80  | Put          |           | 19.00000        | 16                   | 26.11      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.80  | Call         |           | 1,035.00000     | 1,150                | 19.20      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.80  | Put          |           | 57.00000        | 47                   | 19.20      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.80  | Call         |           | 10.00000        | 10                   | 32.52      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.80  | Put          |           | 4,033.00000     | 3,907                | 32.52      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 18.80  | Call         |           | 3.00000         | 3                    | 37.71      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 18.80  | Put          |           | 6,025.00000     | 5,900                | 37.71      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 20.80  | Call         |           | 1.00000         | 1                    | 42.94      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 20.80  | Put          |           | 8,024.00000     | 7,899                | 42.94      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 8.75   | Call         |           | 0.00000         | 4,153                | 35.48      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 8.75   | Put          |           | 0.00000         | 1                    | 35.48      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.75   | Call         |           | 0.00000         | 3,157                | 31.29      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.75   | Put          |           | 0.00000         | 4                    | 31.29      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.75  | Call         |           | 0.00000         | 2,168                | 26.36      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.75  | Put          |           | 0.00000         | 15                   | 26.36      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.75  | Call         |           | 0.00000         | 1,197                | 19.55      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.75  | Put          |           | 0.00000         | 44                   | 19.55      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.75  | Call         |           | 0.00000         | 10                   | 32.31      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.75  | Put          |           | 0.00000         | 3,858                | 32.31      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 18.75  | Call         |           | 0.00000         | 3                    | 37.58      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 18.75  | Put          |           | 0.00000         | 5,850                | 37.58      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 20.75  | Call         |           | 0.00000         | 1                    | 42.81      | 0.00         | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 20.75  | Put          |           | 0.00000         | 7,849                | 42.81      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future |        |              | 13.12510  | 12.99690        |                      | 18.24      | 6,562,550.00 | 500                 | 14,343.00       |
| £ / R On 14/12/2009 Currency Future | 13.00  | Call         |           | 603.00000       | 659                  | 18.24      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.00  | Put          |           | 606.00000       | 534                  | 18.24      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.05  | Call         |           | 584.00000       | 638                  | 18.37      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.05  | Put          |           | 637.00000       | 563                  | 18.37      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.20  | Call         |           | 530.00000       | 579                  | 18.74      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.20  | Put          |           | 733.00000       | 654                  | 18.74      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.45  | Call         |           | 451.00000       | 493                  | 19.37      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.45  | Put          |           | 904.00000       | 818                  | 19.37      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.60  | Call         |           | 410.00000       | 448                  | 19.74      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.60  | Put          |           | 1,013.00000     | 923                  | 19.74      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.65  | Call         |           | 397.00000       | 434                  | 19.87      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.65  | Put          |           | 1,050.00000     | 959                  | 19.87      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.80  | Call         |           | 362.00000       | 395                  | 20.24      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.80  | Put          |           | 1,165.00000     | 1,070                | 20.24      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.85  | Call         |           | 351.00000       | 383                  | 20.37      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.85  | Put          |           | 1,204.00000     | 1,108                | 20.37      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.75  | Call         |           | 373.00000       | 408                  | 20.12      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.75  | Put          |           | 1,126.00000     | 1,032                | 20.12      | 0.00         | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 13.70  | Call         |     |       | 385.00000       | 421                  | 19.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.70  | Put          |     |       | 1,088.00000     | 995                  | 19.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.65  | Call         |     |       | 397.00000       | 434                  | 19.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.65  | Put          |     |       | 1,050.00000     | 959                  | 19.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.50  | Call         |     |       | 437.00000       | 477                  | 19.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.50  | Put          |     |       | 940.00000       | 852                  | 19.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.30  | Call         |     |       | 496.00000       | 543                  | 18.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.30  | Put          |     |       | 799.00000       | 718                  | 18.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.40  | Call         |     |       | 465.00000       | 509                  | 19.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.40  | Put          |     |       | 868.00000       | 784                  | 19.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.35  | Call         |     |       | 481.00000       | 525                  | 19.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.35  | Put          |     |       | 834.00000       | 750                  | 19.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.20  | Call         |     |       | 530.00000       | 579                  | 18.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.20  | Put          |     |       | 733.00000       | 654                  | 18.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.15  | Call         |     |       | 547.00000       | 598                  | 18.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.15  | Put          |     |       | 700.00000       | 623                  | 18.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.10  | Call         |     |       | 565.00000       | 618                  | 18.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.10  | Put          |     |       | 668.00000       | 593                  | 18.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.85  | Call         |     |       | 351.00000       | 383                  | 20.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.85  | Put          |     |       | 1,204.00000     | 1,108                | 20.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.70  | Call         |     |       | 385.00000       | 421                  | 19.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.70  | Put          |     |       | 1,088.00000     | 995                  | 19.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.60  | Call         |     |       | 410.00000       | 448                  | 19.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.60  | Put          |     |       | 1,013.00000     | 923                  | 19.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.45  | Call         |     |       | 451.00000       | 493                  | 19.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.45  | Put          |     |       | 904.00000       | 818                  | 19.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.55  | Call         |     |       | 423.00000       | 462                  | 19.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.55  | Put          |     |       | 976.00000       | 887                  | 19.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.75  | Call         |     |       | 373.00000       | 408                  | 20.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.75  | Put          |     |       | 1,126.00000     | 1,032                | 20.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.10  | Call         |     |       | 565.00000       | 618                  | 18.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.10  | Put          |     |       | 668.00000       | 593                  | 18.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.95  | Call         |     |       | 625.00000       | 683                  | 18.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.95  | Put          |     |       | 578.00000       | 508                  | 18.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.60  | Call         |     |       | 410.00000       | 448                  | 19.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.60  | Put          |     |       | 1,013.00000     | 923                  | 19.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.30  | Call         |     |       | 268.00000       | 292                  | 21.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.30  | Put          |     |       | 1,571.00000     | 1,467                | 21.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.00  | Call         |     |       | 320.00000       | 349                  | 20.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.00  | Put          |     |       | 1,323.00000     | 1,224                | 20.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.05  | Call         |     |       | 310.00000       | 339                  | 20.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.05  | Put          |     |       | 1,364.00000     | 1,264                | 20.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.05  | Call         |     |       | 310.00000       | 339                  | 20.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.05  | Put          |     |       | 1,364.00000     | 1,264                | 20.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.10  | Call         |     |       | 301.00000       | 329                  | 20.99      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 14.10  | Put          |           | 1,404.00000     | 1,304                | 20.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.25  | Call         |           | 276.00000       | 301                  | 21.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.25  | Put          |           | 1,529.00000     | 1,426                | 21.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.45  | Call         |           | 246.00000       | 268                  | 21.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.45  | Put          |           | 1,699.00000     | 1,593                | 21.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.35  | Call         |           | 260.00000       | 284                  | 21.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.35  | Put          |           | 1,613.00000     | 1,509                | 21.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.40  | Call         |           | 253.00000       | 276                  | 21.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.40  | Put          |           | 1,656.00000     | 1,551                | 21.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.50  | Call         |           | 239.00000       | 260                  | 21.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.50  | Put          |           | 1,742.00000     | 1,635                | 21.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.90  | Call         |           | 192.00000       | 209                  | 23.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.90  | Put          |           | 2,095.00000     | 1,984                | 23.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.85  | Call         |           | 197.00000       | 215                  | 22.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.85  | Put          |           | 2,050.00000     | 1,939                | 22.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.60  | Call         |           | 226.00000       | 246                  | 22.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.60  | Put          |           | 1,829.00000     | 1,721                | 22.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.70  | Call         |           | 214.00000       | 233                  | 22.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.70  | Put          |           | 1,917.00000     | 1,808                | 22.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.80  | Call         |           | 203.00000       | 220                  | 22.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.80  | Put          |           | 2,006.00000     | 1,895                | 22.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.00  | Call         |           | 182.00000       | 198                  | 23.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.00  | Put          |           | 2,186.00000     | 2,073                | 23.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.10  | Call         |           | 170.00000       | 185                  | 23.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.10  | Put          |           | 2,273.00000     | 2,160                | 23.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.20  | Call         |           | 159.00000       | 174                  | 23.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.20  | Put          |           | 2,362.00000     | 2,249                | 23.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.60  | Call         |           | 121.00000       | 134                  | 24.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.60  | Put          |           | 2,724.00000     | 2,609                | 24.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.10  | Call         |           | 301.00000       | 329                  | 20.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.10  | Put          |           | 1,404.00000     | 1,304                | 20.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.20  | Call         |           | 284.00000       | 310                  | 21.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.20  | Put          |           | 1,487.00000     | 1,385                | 21.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.90  | Call         |           | 340.00000       | 371                  | 20.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.90  | Put          |           | 1,243.00000     | 1,146                | 20.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.60  | Call         |           | 226.00000       | 246                  | 22.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.60  | Put          |           | 1,829.00000     | 1,721                | 22.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.15  | Call         |           | 293.00000       | 319                  | 21.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.15  | Put          |           | 1,446.00000     | 1,344                | 21.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.55  | Call         |           | 232.00000       | 253                  | 22.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.55  | Put          |           | 1,785.00000     | 1,678                | 22.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.65  | Call         |           | 220.00000       | 239                  | 22.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.65  | Put          |           | 1,873.00000     | 1,764                | 22.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.75  | Call         |           | 208.00000       | 226                  | 22.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.75  | Put          |           | 1,961.00000     | 1,851                | 22.62      | 0.00  | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 15.15  | Call         |     |       | 165.00000       | 179                  | 23.44      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.15  | Put          |     |       | 2,318.00000     | 2,204                | 23.44      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.85  | Call         |     |       | 351.00000       | 383                  | 20.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.85  | Put          |     |       | 1,204.00000     | 1,108                | 20.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.95  | Call         |     |       | 330.00000       | 360                  | 20.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.95  | Put          |     |       | 1,283.00000     | 1,185                | 20.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.15  | Call         |     |       | 293.00000       | 319                  | 21.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.15  | Put          |     |       | 1,446.00000     | 1,344                | 21.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.55  | Call         |     |       | 232.00000       | 253                  | 22.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.55  | Put          |     |       | 1,785.00000     | 1,678                | 22.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.95  | Call         |     |       | 187.00000       | 203                  | 23.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.95  | Put          |     |       | 2,140.00000     | 2,028                | 23.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.65  | Call         |     |       | 220.00000       | 239                  | 22.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.65  | Put          |     |       | 1,873.00000     | 1,764                | 22.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.05  | Call         |     |       | 176.00000       | 192                  | 23.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.05  | Put          |     |       | 2,229.00000     | 2,117                | 23.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.90  | Call         |     |       | 340.00000       | 371                  | 20.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.90  | Put          |     |       | 1,243.00000     | 1,146                | 20.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.40  | Call         |     |       | 253.00000       | 276                  | 21.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.40  | Put          |     |       | 1,656.00000     | 1,551                | 21.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.90  | Call         |     |       | 192.00000       | 209                  | 23.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.90  | Put          |     |       | 2,095.00000     | 1,984                | 23.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.35  | Call         |     |       | 260.00000       | 284                  | 21.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.35  | Put          |     |       | 1,613.00000     | 1,509                | 21.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.30   | Call         |     |       | 4,700.00000     | 4,828                | 28.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.30   | Put          |     |       | 3.00000         | 3                    | 28.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.80   | Call         |     |       | 3,221.00000     | 3,348                | 25.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.80   | Put          |     |       | 25.00000        | 23                   | 25.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.30  | Call         |     |       | 1,779.00000     | 1,900                | 19.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.30  | Put          |     |       | 82.00000        | 75                   | 19.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.80  | Call         |     |       | 695.00000       | 760                  | 18.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.80  | Put          |     |       | 498.00000       | 435                  | 18.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.80  | Call         |     |       | 105.00000       | 118                  | 24.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.80  | Put          |     |       | 2,909.00000     | 2,792                | 24.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.30  | Call         |     |       | 42.00000        | 49                   | 26.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.30  | Put          |     |       | 4,345.00000     | 4,223                | 26.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.80  | Call         |     |       | 24.00000        | 26                   | 29.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.80  | Put          |     |       | 5,827.00000     | 5,701                | 29.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.30  | Call         |     |       | 15.00000        | 16                   | 31.64      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.30  | Put          |     |       | 7,318.00000     | 7,191                | 31.64      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 7.85   | Call         |     |       | 5,148.00000     | 5,276                | 28.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 7.85   | Put          |     |       | 1.00000         | 1                    | 28.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.35   | Call         |     |       | 3,663.00000     | 3,790                | 26.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.35   | Put          |     |       | 16.00000        | 15                   | 26.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.85  | Call         |     |       | 2,199.00000     | 2,325                | 20.83      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 10.85  | Put          |     |       | 52.00000        | 50                   | 20.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.35  | Call         |     |       | 942.00000       | 1,028                | 17.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.35  | Put          |     |       | 295.00000       | 252                  | 17.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.35  | Call         |     |       | 143.00000       | 157                  | 23.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.35  | Put          |     |       | 2,496.00000     | 2,382                | 23.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.85  | Call         |     |       | 52.00000        | 61                   | 25.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.85  | Put          |     |       | 3,905.00000     | 3,786                | 25.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.35  | Call         |     |       | 28.00000        | 31                   | 28.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.35  | Put          |     |       | 5,381.00000     | 5,256                | 28.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.85  | Call         |     |       | 17.00000        | 18                   | 30.88      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.85  | Put          |     |       | 6,870.00000     | 6,743                | 30.88      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 7.60   | Call         |     |       | 5,397.00000     | 5,526                | 28.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 7.60   | Put          |     |       | 1.00000         | 0                    | 28.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.10   | Call         |     |       | 3,910.00000     | 4,037                | 27.81      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.10   | Put          |     |       | 13.00000        | 12                   | 27.81      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.60  | Call         |     |       | 2,441.00000     | 2,567                | 21.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.60  | Put          |     |       | 44.00000        | 42                   | 21.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.10  | Call         |     |       | 1,105.00000     | 1,202                | 17.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.10  | Put          |     |       | 208.00000       | 177                  | 17.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.60  | Call         |     |       | 62.00000        | 71                   | 25.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.60  | Put          |     |       | 3,665.00000     | 3,546                | 25.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.10  | Call         |     |       | 30.00000        | 34                   | 27.82      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.10  | Put          |     |       | 5,134.00000     | 5,009                | 27.82      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.60  | Call         |     |       | 18.00000        | 19                   | 30.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.60  | Put          |     |       | 6,622.00000     | 6,494                | 30.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.40  | Call         |     |       | 465.00000       | 509                  | 19.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.40  | Put          |     |       | 868.00000       | 784                  | 19.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.90  | Call         |     |       | 648.00000       | 708                  | 18.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.90  | Put          |     |       | 551.00000       | 483                  | 18.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.60  | Call         |     |       | 797.00000       | 871                  | 17.79      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.60  | Put          |     |       | 400.00000       | 346                  | 17.79      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.70  | Call         |     |       | 744.00000       | 814                  | 17.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.70  | Put          |     |       | 447.00000       | 389                  | 17.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.90  | Call         |     |       | 648.00000       | 708                  | 18.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.90  | Put          |     |       | 551.00000       | 483                  | 18.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.75  | Call         |     |       | 719.00000       | 786                  | 17.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.75  | Put          |     |       | 472.00000       | 411                  | 17.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.85  | Call         |     |       | 671.00000       | 733                  | 18.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.85  | Put          |     |       | 524.00000       | 458                  | 18.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.25  | Call         |     |       | 513.00000       | 560                  | 18.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.25  | Put          |     |       | 766.00000       | 685                  | 18.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.00  | Call         |     |       | 320.00000       | 349                  | 20.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.00  | Put          |     |       | 1,323.00000     | 1,224                | 20.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.35  | Call         |     |       | 481.00000       | 525                  | 19.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.35  | Put          |     |       | 834.00000       | 750                  | 19.12      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 13.15  | Call         |     |       | 547.00000       | 598                  | 18.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.15  | Put          |     |       | 700.00000       | 623                  | 18.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.10  | Call         |     |       | 301.00000       | 329                  | 20.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.10  | Put          |     |       | 1,404.00000     | 1,304                | 20.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.95  | Call         |     |       | 330.00000       | 360                  | 20.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.95  | Put          |     |       | 1,283.00000     | 1,185                | 20.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.50  | Call         |     |       | 437.00000       | 477                  | 19.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.50  | Put          |     |       | 940.00000       | 852                  | 19.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.10  | Call         |     |       | 2,928.00000     | 3,054                | 24.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.10  | Put          |     |       | 31.00000        | 29                   | 24.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.10  | Call         |     |       | 1,962.00000     | 2,087                | 19.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.10  | Put          |     |       | 65.00000        | 61                   | 19.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.10  | Call         |     |       | 45.00000        | 53                   | 26.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.10  | Put          |     |       | 4,149.00000     | 4,028                | 26.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.10  | Call         |     |       | 22.00000        | 23                   | 29.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.10  | Put          |     |       | 6,125.00000     | 5,998                | 29.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.10  | Call         |     |       | 11.00000        | 12                   | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.10  | Put          |     |       | 8,115.00000     | 7,987                | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.20   | Call         |     |       | 3,811.00000     | 3,938                | 27.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.20   | Put          |     |       | 14.00000        | 13                   | 27.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.20  | Call         |     |       | 2,830.00000     | 2,956                | 23.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.20  | Put          |     |       | 33.00000        | 31                   | 23.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.20  | Call         |     |       | 1,870.00000     | 1,993                | 19.55      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.20  | Put          |     |       | 73.00000        | 68                   | 19.55      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.20  | Call         |     |       | 1,038.00000     | 1,130                | 17.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.20  | Put          |     |       | 241.00000       | 205                  | 17.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.20  | Call         |     |       | 43.00000        | 51                   | 26.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.20  | Put          |     |       | 4,247.00000     | 4,126                | 26.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.20  | Call         |     |       | 21.00000        | 22                   | 29.77      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.20  | Put          |     |       | 6,224.00000     | 6,097                | 29.77      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.20  | Call         |     |       | 11.00000        | 11                   | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.20  | Put          |     |       | 8,214.00000     | 8,086                | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.35  | Call         |     |       | 2,684.00000     | 2,810                | 23.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.35  | Put          |     |       | 37.00000        | 35                   | 23.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.35  | Call         |     |       | 1,734.00000     | 1,854                | 19.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.35  | Put          |     |       | 87.00000        | 79                   | 19.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.35  | Call         |     |       | 41.00000        | 47                   | 26.47      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.35  | Put          |     |       | 4,394.00000     | 4,272                | 26.47      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.35  | Call         |     |       | 20.00000        | 21                   | 30.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.35  | Put          |     |       | 6,373.00000     | 6,246                | 30.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.35  | Call         |     |       | 10.00000        | 10                   | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.35  | Put          |     |       | 8,363.00000     | 8,235                | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.30   | Call         |     |       | 3,713.00000     | 3,840                | 27.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.30   | Put          |     |       | 16.00000        | 15                   | 27.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.30  | Call         |     |       | 2,733.00000     | 2,859                | 23.26      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 10.30  | Put          |           | 36.00000        | 34                   | 23.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.30  | Call         |           | 973.00000       | 1,061                | 17.44      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.30  | Put          |           | 276.00000       | 236                  | 17.44      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.30  | Call         |           | 148.00000       | 163                  | 23.63      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.30  | Put          |           | 2,452.00000     | 2,337                | 23.63      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.30  | Call         |           | 20.00000        | 22                   | 29.94      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.30  | Put          |           | 6,324.00000     | 6,196                | 29.94      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.30  | Call         |           | 10.00000        | 11                   | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.30  | Put          |           | 8,313.00000     | 8,186                | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.50   | Call         |           | 3,516.00000     | 3,643                | 26.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.50   | Put          |           | 19.00000        | 17                   | 26.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.50  | Call         |           | 2,538.00000     | 2,664                | 22.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.50  | Put          |           | 41.00000        | 39                   | 22.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.50  | Call         |           | 1,600.00000     | 1,717                | 18.63      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.50  | Put          |           | 103.00000       | 92                   | 18.63      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.50  | Call         |           | 853.00000       | 932                  | 17.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.50  | Put          |           | 356.00000       | 307                  | 17.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.50  | Call         |           | 129.00000       | 143                  | 23.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.50  | Put          |           | 2,632.00000     | 2,518                | 23.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.50  | Call         |           | 38.00000        | 44                   | 26.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.50  | Put          |           | 4,541.00000     | 4,419                | 26.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.50  | Call         |           | 19.00000        | 20                   | 30.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.50  | Put          |           | 6,522.00000     | 6,395                | 30.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.50  | Call         |           | 9.00000         | 9                    | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.50  | Put          |           | 8,512.00000     | 8,384                | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.65   | Call         |           | 3,368.00000     | 3,495                | 25.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.65   | Put          |           | 21.00000        | 20                   | 25.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.65  | Call         |           | 2,392.00000     | 2,518                | 21.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.65  | Put          |           | 45.00000        | 43                   | 21.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.65  | Call         |           | 1,469.00000     | 1,582                | 18.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.65  | Put          |           | 122.00000       | 107                  | 18.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.65  | Call         |           | 770.00000       | 842                  | 17.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.65  | Put          |           | 423.00000       | 367                  | 17.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.65  | Call         |           | 117.00000       | 129                  | 24.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.65  | Put          |           | 2,770.00000     | 2,654                | 24.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.65  | Call         |           | 36.00000        | 41                   | 27.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.65  | Put          |           | 4,689.00000     | 4,566                | 27.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.65  | Call         |           | 18.00000        | 19                   | 30.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.65  | Put          |           | 6,671.00000     | 6,544                | 30.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.65  | Call         |           | 8.00000         | 8                    | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.65  | Put          |           | 8,661.00000     | 8,533                | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.70   | Call         |           | 3,319.00000     | 3,446                | 25.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.70   | Put          |           | 22.00000        | 21                   | 25.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.70  | Call         |           | 2,344.00000     | 2,470                | 21.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.70  | Put          |           | 47.00000        | 45                   | 21.49      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 11.70  | Call         |     |       | 1,426.00000     | 1,537                | 18.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.70  | Put          |     |       | 129.00000       | 112                  | 18.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.70  | Call         |     |       | 113.00000       | 125                  | 24.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.70  | Put          |     |       | 2,816.00000     | 2,700                | 24.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.70  | Call         |     |       | 35.00000        | 40                   | 27.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.70  | Put          |     |       | 4,738.00000     | 4,615                | 27.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.70  | Call         |     |       | 18.00000        | 19                   | 30.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.70  | Put          |     |       | 6,721.00000     | 6,594                | 30.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.70  | Call         |     |       | 8.00000         | 8                    | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.70  | Put          |     |       | 8,711.00000     | 8,583                | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.75   | Call         |     |       | 3,270.00000     | 3,397                | 25.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.75   | Put          |     |       | 23.00000        | 22                   | 25.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.75  | Call         |     |       | 2,295.00000     | 2,421                | 21.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.75  | Put          |     |       | 48.00000        | 46                   | 21.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.75  | Call         |     |       | 1,383.00000     | 1,493                | 17.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.75  | Put          |     |       | 136.00000       | 118                  | 17.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.75  | Call         |     |       | 109.00000       | 121                  | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.75  | Put          |     |       | 2,862.00000     | 2,746                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.75  | Call         |     |       | 35.00000        | 39                   | 27.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.75  | Put          |     |       | 4,788.00000     | 4,664                | 27.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.75  | Call         |     |       | 18.00000        | 19                   | 30.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.75  | Put          |     |       | 6,771.00000     | 6,643                | 30.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.75  | Call         |     |       | 7.00000         | 8                    | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.75  | Put          |     |       | 8,761.00000     | 8,633                | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.85   | Call         |     |       | 3,173.00000     | 3,299                | 25.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.85   | Put          |     |       | 26.00000        | 24                   | 25.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.85  | Call         |     |       | 1,299.00000     | 1,405                | 17.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.85  | Put          |     |       | 152.00000       | 130                  | 17.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.85  | Call         |     |       | 102.00000       | 114                  | 24.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.85  | Put          |     |       | 2,955.00000     | 2,839                | 24.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.85  | Call         |     |       | 33.00000        | 38                   | 27.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.85  | Put          |     |       | 4,886.00000     | 4,763                | 27.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.85  | Call         |     |       | 7.00000         | 7                    | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.85  | Put          |     |       | 8,860.00000     | 8,732                | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.80  | Call         |     |       | 2,247.00000     | 2,373                | 21.05      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.80  | Put          |     |       | 50.00000        | 48                   | 21.05      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.80  | Call         |     |       | 1,341.00000     | 1,449                | 17.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.80  | Put          |     |       | 144.00000       | 124                  | 17.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.80  | Call         |     |       | 34.00000        | 39                   | 27.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.80  | Put          |     |       | 4,837.00000     | 4,714                | 27.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.80  | Call         |     |       | 17.00000        | 18                   | 30.79      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.80  | Put          |     |       | 6,820.00000     | 6,693                | 30.79      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.80  | Call         |     |       | 7.00000         | 8                    | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.80  | Put          |     |       | 8,810.00000     | 8,683                | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.55   | Call         |     |       | 3,467.00000     | 3,593                | 26.20      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 9.55   | Put          |           | 20.00000        | 18                   | 26.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.55  | Call         |           | 2,489.00000     | 2,615                | 22.16      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.55  | Put          |           | 42.00000        | 40                   | 22.16      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.55  | Call         |           | 1,556.00000     | 1,672                | 18.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.55  | Put          |           | 109.00000       | 97                   | 18.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.55  | Call         |           | 825.00000       | 901                  | 17.73      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.55  | Put          |           | 378.00000       | 326                  | 17.73      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.55  | Call         |           | 125.00000       | 138                  | 23.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.55  | Put          |           | 2,678.00000     | 2,563                | 23.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.55  | Call         |           | 38.00000        | 43                   | 26.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.55  | Put          |           | 4,591.00000     | 4,468                | 26.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.55  | Call         |           | 19.00000        | 20                   | 30.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.55  | Put          |           | 6,572.00000     | 6,445                | 30.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.55  | Call         |           | 9.00000         | 9                    | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.55  | Put          |           | 8,562.00000     | 8,434                | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.45   | Call         |           | 3,565.00000     | 3,692                | 26.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.45   | Put          |           | 18.00000        | 17                   | 26.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.45  | Call         |           | 2,586.00000     | 2,713                | 22.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.45  | Put          |           | 39.00000        | 37                   | 22.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.45  | Call         |           | 1,644.00000     | 1,762                | 18.78      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.45  | Put          |           | 98.00000        | 87                   | 18.78      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.45  | Call         |           | 882.00000       | 963                  | 17.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.45  | Put          |           | 335.00000       | 288                  | 17.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.45  | Call         |           | 134.00000       | 147                  | 23.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.45  | Put          |           | 2,587.00000     | 2,472                | 23.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.45  | Call         |           | 39.00000        | 45                   | 26.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.45  | Put          |           | 4,492.00000     | 4,370                | 26.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.45  | Call         |           | 19.00000        | 20                   | 30.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.45  | Put          |           | 6,472.00000     | 6,345                | 30.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.45  | Call         |           | 9.00000         | 10                   | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.45  | Put          |           | 8,462.00000     | 8,335                | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.05   | Call         |           | 3,959.00000     | 4,087                | 27.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.05   | Put          |           | 13.00000        | 12                   | 27.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.05  | Call         |           | 2,977.00000     | 3,103                | 24.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.05  | Put          |           | 30.00000        | 28                   | 24.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.05  | Call         |           | 2,008.00000     | 2,134                | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.05  | Put          |           | 61.00000        | 58                   | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.05  | Call         |           | 1,140.00000     | 1,239                | 17.16      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.05  | Put          |           | 193.00000       | 163                  | 17.16      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.05  | Call         |           | 176.00000       | 192                  | 23.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.05  | Put          |           | 2,229.00000     | 2,117                | 23.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.05  | Call         |           | 46.00000        | 55                   | 25.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.05  | Put          |           | 4,100.00000     | 3,980                | 25.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.05  | Call         |           | 22.00000        | 24                   | 29.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.05  | Put          |           | 6,075.00000     | 5,949                | 29.51      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM      | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 21.05  | Call         |          |       | 12.00000        | 13                   | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.05  | Put          |          |       | 8,065.00000     | 7,937                | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.00   | Call         |          |       | 0.00000         | 4,136                | 28.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.00   | Put          |          |       | 0.00000         | 11                   | 28.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.00  | Call         |          |       | 0.00000         | 3,152                | 24.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.00  | Put          |          |       | 0.00000         | 27                   | 24.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.00  | Call         |          |       | 0.00000         | 2,181                | 20.16      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.00  | Put          |          |       | 0.00000         | 56                   | 20.16      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.00  | Call         |          |       | 0.00000         | 1,276                | 17.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.00  | Put          |          |       | 0.00000         | 151                  | 17.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.00  | Call         |          |       | 0.00000         | 56                   | 25.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.00  | Put          |          |       | 0.00000         | 3,931                | 25.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.00  | Call         |          |       | 0.00000         | 24                   | 29.43      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.00  | Put          |          |       | 0.00000         | 5,899                | 29.43      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.00  | Call         |          |       | 0.00000         | 13                   | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.00  | Put          |          |       | 0.00000         | 7,888                | 32.84      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future |        |              | 13.34420 |       | 13.21370        |                      | 18.93      | 0.00  | 0                   | 57.00           |
| £ / R On 15/03/2010 Currency Future | 13.20  | Call         |          |       | 0.00000         | 866                  | 18.69      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.20  | Put          |          |       | 0.00000         | 722                  | 18.69      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.25  | Call         |          |       | 782.00000       | 845                  | 18.77      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.25  | Put          |          |       | 818.00000       | 750                  | 18.77      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.40  | Call         |          |       | 728.00000       | 784                  | 19.03      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.40  | Put          |          |       | 914.00000       | 840                  | 19.03      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.65  | Call         |          |       | 646.00000       | 697                  | 19.52      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.65  | Put          |          |       | 1,082.00000     | 1,003                | 19.52      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.80  | Call         |          |       | 602.00000       | 650                  | 19.82      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.80  | Put          |          |       | 1,189.00000     | 1,105                | 19.82      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.90  | Call         |          |       | 575.00000       | 620                  | 20.02      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.90  | Put          |          |       | 1,262.00000     | 1,176                | 20.02      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.05  | Call         |          |       | 537.00000       | 579                  | 20.32      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.05  | Put          |          |       | 1,373.00000     | 1,285                | 20.32      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.95  | Call         |          |       | 562.00000       | 606                  | 20.12      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.95  | Put          |          |       | 1,298.00000     | 1,212                | 20.12      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.85  | Call         |          |       | 589.00000       | 635                  | 19.92      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.85  | Put          |          |       | 1,225.00000     | 1,141                | 19.92      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.75  | Call         |          |       | 617.00000       | 665                  | 19.72      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.75  | Put          |          |       | 1,153.00000     | 1,071                | 19.72      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.55  | Call         |          |       | 677.00000       | 730                  | 19.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.55  | Put          |          |       | 1,014.00000     | 936                  | 19.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.60  | Call         |          |       | 662.00000       | 713                  | 19.43      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.60  | Put          |          |       | 1,048.00000     | 969                  | 19.43      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.45  | Call         |          |       | 710.00000       | 766                  | 19.13      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.45  | Put          |          |       | 947.00000       | 872                  | 19.13      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.30  | Call         |          |       | 763.00000       | 824                  | 18.85      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.30  | Put          |          |       | 850.00000       | 779                  | 18.85      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 13.70  | Call         |     |       | 631.00000       | 681                  | 19.62      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.70  | Put          |     |       | 1,117.00000     | 1,036                | 19.62      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.50  | Call         |     |       | 694.00000       | 748                  | 19.23      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.50  | Put          |     |       | 980.00000       | 904                  | 19.23      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.50   | Call         |     |       | 3,748.00000     | 3,878                | 24.00      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.50   | Put          |     |       | 35.00000        | 33                   | 24.00      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.50  | Call         |     |       | 2,775.00000     | 2,904                | 20.30      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.50  | Put          |     |       | 62.00000        | 60                   | 20.30      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.50  | Call         |     |       | 1,849.00000     | 1,964                | 17.11      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.50  | Put          |     |       | 136.00000       | 120                  | 17.11      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.50  | Call         |     |       | 1,140.00000     | 1,224                | 17.58      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.50  | Put          |     |       | 426.00000       | 380                  | 17.58      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.50  | Call         |     |       | 440.00000       | 474                  | 21.21      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.50  | Put          |     |       | 1,727.00000     | 1,630                | 21.21      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.50  | Call         |     |       | 290.00000       | 314                  | 23.11      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.50  | Put          |     |       | 2,576.00000     | 2,470                | 23.11      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.50  | Call         |     |       | 193.00000       | 208                  | 24.56      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.50  | Put          |     |       | 3,479.00000     | 3,364                | 24.56      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.50  | Call         |     |       | 129.00000       | 142                  | 25.90      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.50  | Put          |     |       | 4,416.00000     | 4,297                | 25.90      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.60   | Call         |     |       | 3,650.00000     | 3,780                | 23.63      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.60   | Put          |     |       | 37.00000        | 35                   | 23.63      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.60  | Call         |     |       | 2,679.00000     | 2,807                | 19.93      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.60  | Put          |     |       | 65.00000        | 63                   | 19.93      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.60  | Call         |     |       | 1,768.00000     | 1,881                | 17.14      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.60  | Put          |     |       | 154.00000       | 137                  | 17.14      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.60  | Call         |     |       | 1,084.00000     | 1,166                | 17.74      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.60  | Put          |     |       | 471.00000       | 421                  | 17.74      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.60  | Call         |     |       | 422.00000       | 454                  | 21.41      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.60  | Put          |     |       | 1,808.00000     | 1,710                | 21.41      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.60  | Call         |     |       | 278.00000       | 301                  | 23.26      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.60  | Put          |     |       | 2,664.00000     | 2,556                | 23.26      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.60  | Call         |     |       | 185.00000       | 200                  | 24.70      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.60  | Put          |     |       | 3,572.00000     | 3,456                | 24.70      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.60  | Call         |     |       | 123.00000       | 135                  | 25.98      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.60  | Put          |     |       | 4,510.00000     | 4,391                | 25.98      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.70   | Call         |     |       | 3,553.00000     | 3,682                | 23.27      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.70   | Put          |     |       | 39.00000        | 38                   | 23.27      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.70  | Call         |     |       | 2,582.00000     | 2,711                | 19.55      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.70  | Put          |     |       | 68.00000        | 67                   | 19.55      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.70  | Call         |     |       | 1,689.00000     | 1,799                | 17.17      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.70  | Put          |     |       | 175.00000       | 155                  | 17.17      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.70  | Call         |     |       | 1,031.00000     | 1,110                | 17.90      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.70  | Put          |     |       | 518.00000       | 466                  | 17.90      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.70  | Call         |     |       | 405.00000       | 435                  | 21.61      | 0.00  | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 14.70  | Put          |           | 1,891.00000     | 1,791                | 21.61      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.70  | Call         |           | 266.00000       | 288                  | 23.40      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.70  | Put          |           | 2,753.00000     | 2,644                | 23.40      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.70  | Call         |           | 178.00000       | 192                  | 24.85      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.70  | Put          |           | 3,665.00000     | 3,548                | 24.85      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.70  | Call         |           | 118.00000       | 129                  | 26.05      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.70  | Put          |           | 4,604.00000     | 4,485                | 26.05      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.80   | Call         |           | 3,455.00000     | 3,584                | 22.90      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.80   | Put          |           | 41.00000        | 40                   | 22.90      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.80  | Call         |           | 2,486.00000     | 2,615                | 19.17      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.80  | Put          |           | 72.00000        | 71                   | 19.17      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.80  | Call         |           | 1,611.00000     | 1,720                | 17.19      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.80  | Put          |           | 197.00000       | 175                  | 17.19      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.80  | Call         |           | 981.00000       | 1,056                | 18.06      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.80  | Put          |           | 567.00000       | 512                  | 18.06      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.80  | Call         |           | 388.00000       | 418                  | 21.80      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.80  | Put          |           | 1,975.00000     | 1,873                | 21.80      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.80  | Call         |           | 255.00000       | 276                  | 23.55      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.80  | Put          |           | 2,842.00000     | 2,732                | 23.55      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.80  | Call         |           | 172.00000       | 185                  | 24.99      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.80  | Put          |           | 3,758.00000     | 3,641                | 24.99      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.80  | Call         |           | 113.00000       | 124                  | 26.12      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.80  | Put          |           | 4,699.00000     | 4,580                | 26.12      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.95   | Call         |           | 3,309.00000     | 3,438                | 22.35      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.95   | Put          |           | 45.00000        | 43                   | 22.35      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.95  | Call         |           | 2,342.00000     | 2,471                | 18.60      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.95  | Put          |           | 78.00000        | 77                   | 18.60      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.95  | Call         |           | 1,498.00000     | 1,603                | 17.23      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.95  | Put          |           | 234.00000       | 209                  | 17.23      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.95  | Call         |           | 909.00000       | 981                  | 18.29      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.95  | Put          |           | 646.00000       | 586                  | 18.29      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.95  | Call         |           | 365.00000       | 393                  | 22.10      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.95  | Put          |           | 2,102.00000     | 1,998                | 22.10      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.95  | Call         |           | 240.00000       | 259                  | 23.76      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.95  | Put          |           | 2,976.00000     | 2,865                | 23.76      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.95  | Call         |           | 162.00000       | 175                  | 25.21      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.95  | Put          |           | 3,899.00000     | 3,781                | 25.21      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.95  | Call         |           | 105.00000       | 116                  | 26.24      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.95  | Put          |           | 4,842.00000     | 4,722                | 26.24      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.85   | Call         |           | 3,406.00000     | 3,535                | 22.71      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.85   | Put          |           | 43.00000        | 41                   | 22.71      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.85  | Call         |           | 2,438.00000     | 2,567                | 18.98      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.85  | Put          |           | 74.00000        | 73                   | 18.98      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.85  | Call         |           | 1,573.00000     | 1,680                | 17.21      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.85  | Put          |           | 209.00000       | 186                  | 17.21      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 12.85  | Call         |     |       | 956.00000       | 1,031                | 18.14      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.85  | Put          |     |       | 593.00000       | 536                  | 18.14      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.85  | Call         |     |       | 380.00000       | 409                  | 21.90      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.85  | Put          |     |       | 2,017.00000     | 1,915                | 21.90      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.85  | Call         |     |       | 250.00000       | 270                  | 23.62      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.85  | Put          |     |       | 2,886.00000     | 2,776                | 23.62      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.85  | Call         |     |       | 169.00000       | 182                  | 25.07      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.85  | Put          |     |       | 3,805.00000     | 3,688                | 25.07      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.85  | Call         |     |       | 110.00000       | 121                  | 26.16      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.85  | Put          |     |       | 4,747.00000     | 4,627                | 26.16      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.55   | Call         |     |       | 3,699.00000     | 3,829                | 23.82      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.55   | Put          |     |       | 36.00000        | 34                   | 23.82      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.55  | Call         |     |       | 2,727.00000     | 2,856                | 20.12      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.55  | Put          |     |       | 63.00000        | 61                   | 20.12      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.55  | Call         |     |       | 1,809.00000     | 1,922                | 17.13      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.55  | Put          |     |       | 145.00000       | 128                  | 17.13      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.55  | Call         |     |       | 1,112.00000     | 1,194                | 17.66      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.55  | Put          |     |       | 448.00000       | 400                  | 17.66      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.55  | Call         |     |       | 431.00000       | 464                  | 21.31      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.55  | Put          |     |       | 1,767.00000     | 1,670                | 21.31      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.55  | Call         |     |       | 284.00000       | 307                  | 23.18      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.55  | Put          |     |       | 2,620.00000     | 2,513                | 23.18      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.55  | Call         |     |       | 189.00000       | 204                  | 24.63      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.55  | Put          |     |       | 3,525.00000     | 3,410                | 24.63      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.55  | Call         |     |       | 126.00000       | 138                  | 25.94      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.55  | Put          |     |       | 4,463.00000     | 4,344                | 25.94      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.75   | Call         |     |       | 3,504.00000     | 3,633                | 23.08      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.75   | Put          |     |       | 40.00000        | 39                   | 23.08      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.75  | Call         |     |       | 2,534.00000     | 2,663                | 19.36      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.75  | Put          |     |       | 70.00000        | 69                   | 19.36      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.75  | Call         |     |       | 1,650.00000     | 1,759                | 17.18      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.75  | Put          |     |       | 186.00000       | 165                  | 17.18      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.75  | Call         |     |       | 1,006.00000     | 1,083                | 17.98      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.75  | Put          |     |       | 542.00000       | 489                  | 17.98      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.75  | Call         |     |       | 396.00000       | 426                  | 21.70      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.75  | Put          |     |       | 1,933.00000     | 1,832                | 21.70      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.75  | Call         |     |       | 261.00000       | 282                  | 23.47      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.75  | Put          |     |       | 2,797.00000     | 2,688                | 23.47      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.75  | Call         |     |       | 175.00000       | 189                  | 24.92      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.75  | Put          |     |       | 3,711.00000     | 3,595                | 24.92      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.75  | Call         |     |       | 115.00000       | 127                  | 26.09      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.75  | Put          |     |       | 4,652.00000     | 4,532                | 26.09      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.65   | Call         |     |       | 3,602.00000     | 3,731                | 23.45      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.65   | Put          |     |       | 38.00000        | 36                   | 23.45      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.65  | Call         |     |       | 2,630.00000     | 2,759                | 19.74      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 10.65  | Put          |           | 67.00000        | 65                   | 19.74      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.65  | Call         |           | 1,728.00000     | 1,840                | 17.15      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.65  | Put          |           | 164.00000       | 146                  | 17.15      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.65  | Call         |           | 1,058.00000     | 1,137                | 17.82      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.65  | Put          |           | 494.00000       | 443                  | 17.82      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.65  | Call         |           | 413.00000       | 445                  | 21.51      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.65  | Put          |           | 1,850.00000     | 1,751                | 21.51      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.65  | Call         |           | 272.00000       | 294                  | 23.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.65  | Put          |           | 2,708.00000     | 2,600                | 23.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.65  | Call         |           | 182.00000       | 196                  | 24.78      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.65  | Put          |           | 3,618.00000     | 3,502                | 24.78      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.65  | Call         |           | 121.00000       | 132                  | 26.01      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.65  | Put          |           | 4,557.00000     | 4,438                | 26.01      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.90   | Call         |           | 3,358.00000     | 3,486                | 22.53      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.90   | Put          |           | 44.00000        | 42                   | 22.53      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.90  | Call         |           | 2,390.00000     | 2,519                | 18.79      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.90  | Put          |           | 76.00000        | 75                   | 18.79      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.90  | Call         |           | 1,535.00000     | 1,642                | 17.22      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.90  | Put          |           | 222.00000       | 198                  | 17.22      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.90  | Call         |           | 933.00000       | 1,005                | 18.21      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.90  | Put          |           | 619.00000       | 561                  | 18.21      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.90  | Call         |           | 373.00000       | 401                  | 22.00      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.90  | Put          |           | 2,059.00000     | 1,956                | 22.00      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.90  | Call         |           | 245.00000       | 265                  | 23.69      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.90  | Put          |           | 2,931.00000     | 2,821                | 23.69      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.90  | Call         |           | 165.00000       | 178                  | 25.14      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.90  | Put          |           | 3,852.00000     | 3,734                | 25.14      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.90  | Call         |           | 108.00000       | 118                  | 26.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.90  | Put          |           | 4,794.00000     | 4,674                | 26.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.70  | Call         |           | 631.00000       | 681                  | 19.62      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.70  | Put          |           | 1,117.00000     | 1,036                | 19.62      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.30   | Call         |           | 3,944.00000     | 4,073                | 24.55      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.30   | Put          |           | 31.00000        | 28                   | 24.55      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.30  | Call         |           | 2,969.00000     | 3,097                | 21.06      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.30  | Put          |           | 55.00000        | 53                   | 21.06      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.30  | Call         |           | 2,017.00000     | 2,139                | 17.27      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.30  | Put          |           | 103.00000       | 95                   | 17.27      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.30  | Call         |           | 1,258.00000     | 1,350                | 17.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.30  | Put          |           | 344.00000       | 306                  | 17.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.30  | Call         |           | 480.00000       | 518                  | 20.81      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.30  | Put          |           | 1,567.00000     | 1,473                | 20.81      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.30  | Call         |           | 317.00000       | 342                  | 22.79      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.30  | Put          |           | 2,403.00000     | 2,297                | 22.79      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.30  | Call         |           | 208.00000       | 225                  | 24.27      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.30  | Put          |           | 3,295.00000     | 3,181                | 24.27      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 17.30  | Call         |     |       | 142.00000       | 154                  | 25.72      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.30  | Put          |     |       | 4,228.00000     | 4,110                | 25.72      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.30  | Call         |     |       | 58.00000        | 65                   | 27.23      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.30  | Put          |     |       | 6,145.00000     | 6,021                | 27.23      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.30  | Call         |     |       | 25.00000        | 28                   | 28.39      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.30  | Put          |     |       | 8,111.00000     | 7,984                | 28.39      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.45   | Call         |     |       | 3,797.00000     | 3,927                | 24.19      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.45   | Put          |     |       | 34.00000        | 32                   | 24.19      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.45  | Call         |     |       | 2,824.00000     | 2,952                | 20.49      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.45  | Put          |     |       | 60.00000        | 58                   | 20.49      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.45  | Call         |     |       | 1,891.00000     | 2,006                | 17.10      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.45  | Put          |     |       | 127.00000       | 112                  | 17.10      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.45  | Call         |     |       | 1,168.00000     | 1,254                | 17.50      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.45  | Put          |     |       | 405.00000       | 360                  | 17.50      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.45  | Call         |     |       | 296.00000       | 321                  | 23.04      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.45  | Put          |     |       | 2,533.00000     | 2,427                | 23.04      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.45  | Call         |     |       | 132.00000       | 145                  | 25.87      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.45  | Put          |     |       | 4,369.00000     | 4,251                | 25.87      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.45  | Call         |     |       | 55.00000        | 61                   | 27.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.45  | Put          |     |       | 6,291.00000     | 6,167                | 27.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.45  | Call         |     |       | 23.00000        | 26                   | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.45  | Put          |     |       | 8,259.00000     | 8,132                | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.55  | Call         |     |       | 52.00000        | 58                   | 27.39      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.55  | Put          |     |       | 6,389.00000     | 6,264                | 27.39      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.55  | Call         |     |       | 22.00000        | 24                   | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.55  | Put          |     |       | 8,358.00000     | 8,230                | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.60  | Call         |     |       | 51.00000        | 57                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.60  | Put          |     |       | 6,438.00000     | 6,313                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.60  | Call         |     |       | 21.00000        | 24                   | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.60  | Put          |     |       | 8,408.00000     | 8,280                | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.75  | Call         |     |       | 48.00000        | 53                   | 27.50      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.75  | Put          |     |       | 6,584.00000     | 6,459                | 27.50      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.75  | Call         |     |       | 20.00000        | 22                   | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.75  | Put          |     |       | 8,556.00000     | 8,428                | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.85  | Call         |     |       | 46.00000        | 51                   | 27.56      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.85  | Put          |     |       | 6,682.00000     | 6,557                | 27.56      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.85  | Call         |     |       | 19.00000        | 21                   | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.85  | Put          |     |       | 8,655.00000     | 8,527                | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.90  | Call         |     |       | 45.00000        | 50                   | 27.59      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.90  | Put          |     |       | 6,731.00000     | 6,606                | 27.59      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.90  | Call         |     |       | 18.00000        | 20                   | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.90  | Put          |     |       | 8,704.00000     | 8,576                | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.95  | Call         |     |       | 44.00000        | 49                   | 27.61      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.95  | Put          |     |       | 6,780.00000     | 6,655                | 27.61      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.95  | Call         |     |       | 18.00000        | 20                   | 28.42      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 21.95  | Put          |     |       | 8,754.00000     | 8,625                | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.05  | Call         |     |       | 3,212.00000     | 3,340                | 21.98      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.05  | Put          |     |       | 48.00000        | 46                   | 21.98      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.05  | Call         |     |       | 2,246.00000     | 2,376                | 18.22      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.05  | Put          |     |       | 82.00000        | 82                   | 18.22      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.05  | Call         |     |       | 1,426.00000     | 1,528                | 17.26      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.05  | Put          |     |       | 262.00000       | 234                  | 17.26      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.05  | Call         |     |       | 865.00000       | 933                  | 18.45      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.05  | Put          |     |       | 701.00000       | 639                  | 18.45      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.05  | Call         |     |       | 230.00000       | 249                  | 23.91      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.05  | Put          |     |       | 3,067.00000     | 2,955                | 23.91      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.05  | Call         |     |       | 101.00000       | 111                  | 26.31      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.05  | Put          |     |       | 4,937.00000     | 4,817                | 26.31      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.05  | Call         |     |       | 42.00000        | 47                   | 27.67      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.05  | Put          |     |       | 6,879.00000     | 6,753                | 27.67      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 22.05  | Call         |     |       | 17.00000        | 19                   | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 22.05  | Put          |     |       | 8,853.00000     | 8,724                | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.80  | Call         |     |       | 47.00000        | 52                   | 27.53      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.80  | Put          |     |       | 6,633.00000     | 6,508                | 27.53      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.80  | Call         |     |       | 19.00000        | 21                   | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.80  | Put          |     |       | 8,605.00000     | 8,477                | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.65  | Call         |     |       | 50.00000        | 56                   | 27.44      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.65  | Put          |     |       | 6,486.00000     | 6,362                | 27.44      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.65  | Call         |     |       | 21.00000        | 23                   | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.65  | Put          |     |       | 8,457.00000     | 8,329                | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.40   | Call         |     |       | 3,846.00000     | 3,976                | 24.37      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.40   | Put          |     |       | 33.00000        | 31                   | 24.37      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.40  | Call         |     |       | 2,872.00000     | 3,001                | 20.68      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.40  | Put          |     |       | 58.00000        | 56                   | 20.68      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.40  | Call         |     |       | 1,932.00000     | 2,049                | 17.09      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.40  | Put          |     |       | 119.00000       | 104                  | 17.09      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.40  | Call         |     |       | 1,197.00000     | 1,284                | 17.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.40  | Put          |     |       | 384.00000       | 340                  | 17.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.40  | Call         |     |       | 303.00000       | 328                  | 22.97      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.40  | Put          |     |       | 2,489.00000     | 2,384                | 22.97      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.40  | Call         |     |       | 135.00000       | 148                  | 25.83      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.40  | Put          |     |       | 4,322.00000     | 4,204                | 25.83      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.40  | Call         |     |       | 56.00000        | 62                   | 27.30      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.40  | Put          |     |       | 6,242.00000     | 6,118                | 27.30      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.40  | Call         |     |       | 24.00000        | 26                   | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.40  | Put          |     |       | 8,210.00000     | 8,082                | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.25   | Call         |     |       | 3,993.00000     | 4,121                | 24.55      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.25   | Put          |     |       | 30.00000        | 26                   | 24.55      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.25  | Call         |     |       | 3,018.00000     | 3,146                | 21.24      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.25  | Put          |     |       | 54.00000        | 52                   | 21.24      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 11.25  | Call         |     |       | 2,060.00000     | 2,186                | 17.46      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.25  | Put          |     |       | 96.00000        | 92                   | 17.46      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.25  | Call         |     |       | 1,289.00000     | 1,385                | 17.31      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.25  | Put          |     |       | 325.00000       | 290                  | 17.31      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.25  | Call         |     |       | 324.00000       | 348                  | 22.70      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.25  | Put          |     |       | 2,360.00000     | 2,254                | 22.70      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.25  | Call         |     |       | 145.00000       | 157                  | 25.65      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.25  | Put          |     |       | 4,181.00000     | 4,063                | 25.65      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.25  | Call         |     |       | 60.00000        | 66                   | 27.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.25  | Put          |     |       | 6,096.00000     | 5,972                | 27.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.25  | Call         |     |       | 26.00000        | 28                   | 28.36      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.25  | Put          |     |       | 8,062.00000     | 7,934                | 28.36      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.20   | Call         |     |       | 0.00000         | 4,169                | 24.55      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.20   | Put          |     |       | 0.00000         | 25                   | 24.55      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.20  | Call         |     |       | 0.00000         | 3,194                | 21.43      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.20  | Put          |     |       | 0.00000         | 50                   | 21.43      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.20  | Call         |     |       | 0.00000         | 2,233                | 17.65      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.20  | Put          |     |       | 0.00000         | 89                   | 17.65      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.20  | Call         |     |       | 0.00000         | 1,420                | 17.30      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.20  | Put          |     |       | 0.00000         | 276                  | 17.30      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.20  | Call         |     |       | 0.00000         | 355                  | 22.60      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.20  | Put          |     |       | 0.00000         | 2,211                | 22.60      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.20  | Call         |     |       | 0.00000         | 160                  | 25.57      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.20  | Put          |     |       | 0.00000         | 4,016                | 25.57      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.20  | Call         |     |       | 0.00000         | 68                   | 27.16      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.20  | Put          |     |       | 0.00000         | 5,923                | 27.16      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.20  | Call         |     |       | 0.00000         | 29                   | 28.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.20  | Put          |     |       | 0.00000         | 7,885                | 28.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.35   | Call         |     |       | 0.00000         | 4,025                | 24.55      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.35   | Put          |     |       | 0.00000         | 30                   | 24.55      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.35  | Call         |     |       | 0.00000         | 3,049                | 20.87      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.35  | Put          |     |       | 0.00000         | 55                   | 20.87      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.35  | Call         |     |       | 0.00000         | 2,092                | 17.08      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.35  | Put          |     |       | 0.00000         | 97                   | 17.08      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.35  | Call         |     |       | 0.00000         | 1,316                | 17.34      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.35  | Put          |     |       | 0.00000         | 321                  | 17.34      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.35  | Call         |     |       | 0.00000         | 803                  | 18.93      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.35  | Put          |     |       | 0.00000         | 809                  | 18.93      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.35  | Call         |     |       | 0.00000         | 335                  | 22.89      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.35  | Put          |     |       | 0.00000         | 2,341                | 22.89      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.35  | Call         |     |       | 0.00000         | 151                  | 25.79      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.35  | Put          |     |       | 0.00000         | 4,157                | 25.79      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.35  | Call         |     |       | 0.00000         | 64                   | 27.27      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.35  | Put          |     |       | 0.00000         | 6,069                | 27.27      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.35  | Call         |     |       | 0.00000         | 27                   | 28.42      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 21.35  | Put          |           | 0.00000         | 8,033                | 28.42      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future |        |              | 13.55630  | 13.42370        |                      | 19.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.40  | Call         |           | 970.00000       | 1,038                | 18.91      | 0.00  | 0                   | 12,188.00       |
| £ / R On 14/06/2010 Currency Future | 13.40  | Put          |           | 946.00000       | 882                  | 18.91      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.45  | Call         |           | 951.00000       | 1,018                | 18.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.45  | Put          |           | 977.00000       | 911                  | 18.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.65  | Call         |           | 880.00000       | 941                  | 19.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.65  | Put          |           | 1,106.00000     | 1,035                | 19.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.90  | Call         |           | 799.00000       | 856                  | 19.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.90  | Put          |           | 1,276.00000     | 1,199                | 19.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.05  | Call         |           | 755.00000       | 809                  | 19.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.05  | Put          |           | 1,382.00000     | 1,303                | 19.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.10  | Call         |           | 741.00000       | 794                  | 20.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.10  | Put          |           | 1,418.00000     | 1,338                | 20.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.25  | Call         |           | 701.00000       | 751                  | 20.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.25  | Put          |           | 1,528.00000     | 1,445                | 20.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.50  | Call         |           | 238.00000       | 256                  | 24.97      | 0.00  | 0                   | 12,188.00       |
| £ / R On 14/06/2010 Currency Future | 17.50  | Put          |           | 4,314.00000     | 4,200                | 24.97      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.30  | Call         |           | 689.00000       | 737                  | 20.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.30  | Put          |           | 1,565.00000     | 1,481                | 20.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.20  | Call         |           | 714.00000       | 765                  | 20.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.20  | Put          |           | 1,491.00000     | 1,409                | 20.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.15  | Call         |           | 728.00000       | 779                  | 20.16      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.15  | Put          |           | 1,454.00000     | 1,373                | 20.16      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.95  | Call         |           | 784.00000       | 840                  | 19.82      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.95  | Put          |           | 1,311.00000     | 1,233                | 19.82      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.75  | Call         |           | 846.00000       | 906                  | 19.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.75  | Put          |           | 1,173.00000     | 1,100                | 19.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.80  | Call         |           | 830.00000       | 889                  | 19.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.80  | Put          |           | 1,207.00000     | 1,133                | 19.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.55  | Call         |           | 914.00000       | 978                  | 19.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.55  | Put          |           | 1,041.00000     | 972                  | 19.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.95  | Call         |           | 784.00000       | 840                  | 19.82      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.95  | Put          |           | 1,311.00000     | 1,233                | 19.82      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.00  | Call         |           | 770.00000       | 824                  | 19.91      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.00  | Put          |           | 1,346.00000     | 1,268                | 19.91      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.90  | Call         |           | 799.00000       | 856                  | 19.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.90  | Put          |           | 1,276.00000     | 1,199                | 19.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.70  | Call         |           | 863.00000       | 924                  | 19.40      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.70  | Put          |           | 1,139.00000     | 1,067                | 19.40      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.85  | Call         |           | 815.00000       | 872                  | 19.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.85  | Put          |           | 1,241.00000     | 1,166                | 19.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.70  | Call         |           | 863.00000       | 924                  | 19.40      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.70  | Put          |           | 1,139.00000     | 1,067                | 19.40      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.50  | Call         |           | 933.00000       | 998                  | 19.06      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 13.50  | Put          |           | 1,009.00000     | 942                  | 19.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.25  | Call         |           | 1,030.00000     | 1,102                | 18.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.25  | Put          |           | 856.00000       | 795                  | 18.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.35  | Call         |           | 989.00000       | 1,059                | 18.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.35  | Put          |           | 916.00000       | 853                  | 18.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.60  | Call         |           | 618.00000       | 662                  | 20.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.60  | Put          |           | 1,795.00000     | 1,706                | 20.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.35  | Call         |           | 676.00000       | 724                  | 20.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.35  | Put          |           | 1,603.00000     | 1,518                | 20.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.35  | Call         |           | 1,486.00000     | 1,589                | 17.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.35  | Put          |           | 413.00000       | 383                  | 17.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.85  | Call         |           | 1,211.00000     | 1,292                | 18.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.85  | Put          |           | 637.00000       | 586                  | 18.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.35  | Call         |           | 480.00000       | 513                  | 22.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.35  | Put          |           | 2,407.00000     | 2,307                | 22.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.35  | Call         |           | 341.00000       | 366                  | 23.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.35  | Put          |           | 3,267.00000     | 3,160                | 23.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.35  | Call         |           | 249.00000       | 267                  | 24.78      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.35  | Put          |           | 4,176.00000     | 4,061                | 24.78      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.35  | Call         |           | 182.00000       | 196                  | 25.82      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.35  | Put          |           | 5,108.00000     | 4,990                | 25.82      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.30  | Call         |           | 1,520.00000     | 1,623                | 17.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.30  | Put          |           | 396.00000       | 367                  | 17.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.80  | Call         |           | 1,236.00000     | 1,318                | 17.95      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.80  | Put          |           | 612.00000       | 562                  | 17.95      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.30  | Call         |           | 1,009.00000     | 1,080                | 18.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.30  | Put          |           | 886.00000       | 824                  | 18.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.30  | Call         |           | 488.00000       | 522                  | 22.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.30  | Put          |           | 2,364.00000     | 2,266                | 22.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.30  | Call         |           | 346.00000       | 372                  | 23.47      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.30  | Put          |           | 3,223.00000     | 3,116                | 23.47      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.30  | Call         |           | 253.00000       | 271                  | 24.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.30  | Put          |           | 4,129.00000     | 4,015                | 24.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.30  | Call         |           | 185.00000       | 199                  | 25.77      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.30  | Put          |           | 5,061.00000     | 4,943                | 25.77      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.60   | Call         |           | 4,838.00000     | 4,968                | 22.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.60   | Put          |           | 14.00000        | 12                   | 22.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.10  | Call         |           | 3,384.00000     | 3,515                | 20.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.10  | Put          |           | 60.00000        | 59                   | 20.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.60  | Call         |           | 2,033.00000     | 2,147                | 17.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.60  | Put          |           | 209.00000       | 191                  | 17.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.10  | Call         |           | 1,094.00000     | 1,169                | 18.43      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.10  | Put          |           | 771.00000       | 713                  | 18.43      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.10  | Call         |           | 370.00000       | 398                  | 23.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.10  | Put          |           | 3,047.00000     | 2,942                | 23.22      | 0.00  | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 17.60  | Call         |     |       | 230.00000       | 248                  | 25.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.60  | Put          |     |       | 4,406.00000     | 4,292                | 25.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.10  | Call         |     |       | 146.00000       | 158                  | 26.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.10  | Put          |     |       | 5,823.00000     | 5,701                | 26.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.60  | Call         |     |       | 91.00000        | 99                   | 27.61      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.60  | Put          |     |       | 7,267.00000     | 7,143                | 27.61      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.15   | Call         |     |       | 5,280.00000     | 5,412                | 22.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.15   | Put          |     |       | 7.00000         | 6                    | 22.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.65   | Call         |     |       | 3,824.00000     | 3,955                | 21.88      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.65   | Put          |     |       | 50.00000        | 49                   | 21.88      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.15  | Call         |     |       | 2,411.00000     | 2,533                | 17.91      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.15  | Put          |     |       | 137.00000       | 127                  | 17.91      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.65  | Call         |     |       | 1,313.00000     | 1,400                | 17.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.65  | Put          |     |       | 540.00000       | 493                  | 17.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.65  | Call         |     |       | 433.00000       | 465                  | 22.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.65  | Put          |     |       | 2,659.00000     | 2,559                | 22.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.15  | Call         |     |       | 265.00000       | 284                  | 24.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.15  | Put          |     |       | 3,991.00000     | 3,878                | 24.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.65  | Call         |     |       | 167.00000       | 180                  | 26.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.65  | Put          |     |       | 5,393.00000     | 5,273                | 26.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.15  | Call         |     |       | 105.00000       | 114                  | 27.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.15  | Put          |     |       | 6,831.00000     | 6,708                | 27.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 7.90   | Call         |     |       | 5,528.00000     | 5,660                | 22.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 7.90   | Put          |     |       | 4.00000         | 3                    | 22.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.40   | Call         |     |       | 4,068.00000     | 4,195                | 22.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.40   | Put          |     |       | 45.00000        | 39                   | 22.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.90  | Call         |     |       | 2,633.00000     | 2,757                | 18.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.90  | Put          |     |       | 110.00000       | 101                  | 18.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.40  | Call         |     |       | 1,453.00000     | 1,555                | 17.55      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.40  | Put          |     |       | 430.00000       | 399                  | 17.55      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.40  | Call         |     |       | 473.00000       | 505                  | 22.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.40  | Put          |     |       | 2,449.00000     | 2,349                | 22.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.90  | Call         |     |       | 286.00000       | 307                  | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.90  | Put          |     |       | 3,762.00000     | 3,650                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.40  | Call         |     |       | 179.00000       | 193                  | 25.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.40  | Put          |     |       | 5,156.00000     | 5,037                | 25.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.90  | Call         |     |       | 114.00000       | 124                  | 27.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.90  | Put          |     |       | 6,590.00000     | 6,468                | 27.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.50   | Call         |     |       | 3,970.00000     | 4,100                | 22.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.50   | Put          |     |       | 47.00000        | 44                   | 22.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.50  | Call         |     |       | 2,999.00000     | 3,126                | 18.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.50  | Put          |     |       | 76.00000        | 70                   | 18.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.50  | Call         |     |       | 2,112.00000     | 2,230                | 17.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.50  | Put          |     |       | 189.00000       | 174                  | 17.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.50  | Call         |     |       | 1,396.00000     | 1,489                | 17.55      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 12.50  | Put          |           | 472.00000       | 433                  | 17.55      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.50  | Call         |           | 641.00000       | 686                  | 20.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.50  | Put          |           | 1,717.00000     | 1,630                | 20.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.50  | Call         |           | 456.00000       | 489                  | 22.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.50  | Put          |           | 2,532.00000     | 2,433                | 22.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.50  | Call         |           | 324.00000       | 349                  | 23.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.50  | Put          |           | 3,401.00000     | 3,292                | 23.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.40  | Call         |           | 3,092.00000     | 3,223                | 19.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.40  | Put          |           | 69.00000        | 67                   | 19.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.40  | Call         |           | 2,193.00000     | 2,315                | 17.64      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.40  | Put          |           | 170.00000       | 159                  | 17.64      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.40  | Call         |           | 664.00000       | 711                  | 20.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.40  | Put          |           | 1,640.00000     | 1,555                | 20.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.40  | Call         |           | 335.00000       | 360                  | 23.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.40  | Put          |           | 3,311.00000     | 3,204                | 23.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.40  | Call         |           | 246.00000       | 263                  | 24.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.40  | Put          |           | 4,222.00000     | 4,107                | 24.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.35   | Call         |           | 4,116.00000     | 4,243                | 22.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.35   | Put          |           | 42.00000        | 36                   | 22.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.35  | Call         |           | 3,141.00000     | 3,272                | 19.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.35  | Put          |           | 67.00000        | 66                   | 19.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.35  | Call         |           | 2,236.00000     | 2,358                | 17.69      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.35  | Put          |           | 163.00000       | 152                  | 17.69      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.55  | Call         |           | 234.00000       | 252                  | 25.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.55  | Put          |           | 4,360.00000     | 4,246                | 25.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.75  | Call         |           | 587.00000       | 628                  | 21.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.75  | Put          |           | 1,913.00000     | 1,822                | 21.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.75  | Call         |           | 418.00000       | 449                  | 22.78      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.75  | Put          |           | 2,744.00000     | 2,643                | 22.78      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.75  | Call         |           | 299.00000       | 322                  | 24.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.75  | Put          |           | 3,626.00000     | 3,515                | 24.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.75  | Call         |           | 219.00000       | 236                  | 25.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.75  | Put          |           | 4,546.00000     | 4,430                | 25.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.00  | Call         |           | 539.00000       | 576                  | 21.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.00  | Put          |           | 2,115.00000     | 2,020                | 21.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.00  | Call         |           | 383.00000       | 412                  | 23.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.00  | Put          |           | 2,959.00000     | 2,856                | 23.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.00  | Call         |           | 277.00000       | 297                  | 24.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.00  | Put          |           | 3,853.00000     | 3,741                | 24.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.00  | Call         |           | 203.00000       | 219                  | 25.47      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.00  | Put          |           | 4,779.00000     | 4,662                | 25.47      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.75   | Call         |           | 3,726.00000     | 3,857                | 21.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.75   | Put          |           | 52.00000        | 51                   | 21.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.75  | Call         |           | 2,769.00000     | 2,893                | 18.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.75  | Put          |           | 96.00000        | 87                   | 18.34      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 11.75  | Call         |     |       | 1,916.00000     | 2,028                | 17.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.75  | Put          |     |       | 242.00000       | 222                  | 17.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.75  | Call         |     |       | 1,261.00000     | 1,345                | 17.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.75  | Put          |     |       | 587.00000       | 538                  | 17.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.25  | Call         |     |       | 496.00000       | 530                  | 22.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.25  | Put          |     |       | 2,322.00000     | 2,224                | 22.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.25  | Call         |     |       | 352.00000       | 378                  | 23.40      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.25  | Put          |     |       | 3,178.00000     | 3,072                | 23.40      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.25  | Call         |     |       | 257.00000       | 276                  | 24.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.25  | Put          |     |       | 4,083.00000     | 3,969                | 24.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.25  | Call         |     |       | 188.00000       | 202                  | 25.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.25  | Put          |     |       | 5,014.00000     | 4,896                | 25.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.90   | Call         |     |       | 3,579.00000     | 3,711                | 20.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.90   | Put          |     |       | 55.00000        | 54                   | 20.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.90  | Call         |     |       | 1,803.00000     | 1,913                | 17.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.90  | Put          |     |       | 279.00000       | 257                  | 17.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.90  | Call         |     |       | 1,187.00000     | 1,267                | 18.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.90  | Put          |     |       | 663.00000       | 610                  | 18.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.95   | Call         |     |       | 3,530.00000     | 3,662                | 20.78      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.95   | Put          |     |       | 57.00000        | 56                   | 20.78      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.95  | Call         |     |       | 2,589.00000     | 2,712                | 18.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.95  | Put          |     |       | 115.00000       | 105                  | 18.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.95  | Call         |     |       | 1,766.00000     | 1,875                | 17.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.95  | Put          |     |       | 292.00000       | 269                  | 17.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.95  | Call         |     |       | 1,163.00000     | 1,242                | 18.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.95  | Put          |     |       | 689.00000       | 635                  | 18.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.45  | Call         |     |       | 464.00000       | 497                  | 22.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.45  | Put          |     |       | 2,491.00000     | 2,391                | 22.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.45  | Call         |     |       | 330.00000       | 354                  | 23.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.45  | Put          |     |       | 3,356.00000     | 3,248                | 23.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.45  | Call         |     |       | 242.00000       | 260                  | 24.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.45  | Put          |     |       | 4,268.00000     | 4,153                | 24.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.45  | Call         |     |       | 177.00000       | 190                  | 25.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.45  | Put          |     |       | 5,203.00000     | 5,084                | 25.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.05  | Call         |     |       | 3,433.00000     | 3,564                | 20.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.05  | Put          |     |       | 59.00000        | 58                   | 20.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.05  | Call         |     |       | 2,499.00000     | 2,622                | 18.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.05  | Put          |     |       | 126.00000       | 116                  | 18.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.05  | Call         |     |       | 1,693.00000     | 1,801                | 17.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.05  | Put          |     |       | 320.00000       | 295                  | 17.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.05  | Call         |     |       | 1,117.00000     | 1,193                | 18.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.05  | Put          |     |       | 743.00000       | 687                  | 18.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.55  | Call         |     |       | 448.00000       | 482                  | 22.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.55  | Put          |     |       | 2,574.00000     | 2,475                | 22.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.55  | Call         |     |       | 319.00000       | 343                  | 23.78      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 16.55  | Put          |           | 3,445.00000     | 3,337                | 23.78      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.55  | Call         |           | 172.00000       | 185                  | 26.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.55  | Put          |           | 5,298.00000     | 5,179                | 26.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.15  | Call         |           | 3,335.00000     | 3,467                | 20.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.15  | Put          |           | 62.00000        | 60                   | 20.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.15  | Call         |           | 1,623.00000     | 1,729                | 17.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.15  | Put          |           | 349.00000       | 322                  | 17.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.15  | Call         |           | 1,072.00000     | 1,146                | 18.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.15  | Put          |           | 799.00000       | 740                  | 18.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.65  | Call         |           | 309.00000       | 332                  | 23.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.65  | Put          |           | 3,535.00000     | 3,426                | 23.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.65  | Call         |           | 226.00000       | 244                  | 25.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.65  | Put          |           | 4,453.00000     | 4,338                | 25.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.85   | Call         |           | 3,628.00000     | 3,760                | 21.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.85   | Put          |           | 54.00000        | 53                   | 21.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.85  | Call         |           | 2,679.00000     | 2,802                | 18.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.85  | Put          |           | 105.00000       | 96                   | 18.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.85  | Call         |           | 1,840.00000     | 1,951                | 17.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.85  | Put          |           | 266.00000       | 245                  | 17.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.70   | Call         |           | 3,775.00000     | 3,906                | 21.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.70   | Put          |           | 51.00000        | 50                   | 21.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.70  | Call         |           | 2,815.00000     | 2,939                | 18.39      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.70  | Put          |           | 91.00000        | 83                   | 18.39      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.70  | Call         |           | 1,954.00000     | 2,068                | 17.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.70  | Put          |           | 231.00000       | 211                  | 17.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.70  | Call         |           | 1,287.00000     | 1,372                | 17.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.70  | Put          |           | 563.00000       | 516                  | 17.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.20  | Call         |           | 504.00000       | 539                  | 21.94      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.20  | Put          |           | 2,281.00000     | 2,183                | 21.94      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.20  | Call         |           | 358.00000       | 385                  | 23.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.20  | Put          |           | 3,134.00000     | 3,029                | 23.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.20  | Call         |           | 261.00000       | 280                  | 24.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.20  | Put          |           | 4,037.00000     | 3,923                | 24.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.20  | Call         |           | 191.00000       | 205                  | 25.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.20  | Put          |           | 4,967.00000     | 4,849                | 25.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.70  | Call         |           | 2,815.00000     | 2,939                | 18.39      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.70  | Put          |           | 91.00000        | 83                   | 18.39      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.70  | Call         |           | 1,954.00000     | 2,068                | 17.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.70  | Put          |           | 231.00000       | 211                  | 17.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.70  | Call         |           | 1,287.00000     | 1,372                | 17.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.70  | Put          |           | 563.00000       | 516                  | 17.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.20  | Call         |           | 504.00000       | 539                  | 21.94      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.20  | Put          |           | 2,281.00000     | 2,183                | 21.94      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.00  | Call         |           | 3,482.00000     | 3,613                | 20.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.00  | Put          |           | 58.00000        | 57                   | 20.59      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 11.00  | Call         |     |       | 2,544.00000     | 2,667                | 18.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.00  | Put          |     |       | 120.00000       | 111                  | 18.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.00  | Call         |     |       | 1,729.00000     | 1,838                | 17.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.00  | Put          |     |       | 306.00000       | 282                  | 17.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.00  | Call         |     |       | 1,139.00000     | 1,217                | 18.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.00  | Put          |     |       | 716.00000       | 661                  | 18.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.50  | Call         |     |       | 174.00000       | 188                  | 25.97      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.50  | Put          |     |       | 5,250.00000     | 5,131                | 25.97      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.10  | Call         |     |       | 2,455.00000     | 2,578                | 17.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.10  | Put          |     |       | 131.00000       | 121                  | 17.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.10  | Call         |     |       | 1,658.00000     | 1,765                | 17.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.10  | Put          |     |       | 334.00000       | 308                  | 17.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.60  | Call         |     |       | 440.00000       | 473                  | 22.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.60  | Put          |     |       | 2,617.00000     | 2,517                | 22.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.60  | Call         |     |       | 314.00000       | 337                  | 23.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.60  | Put          |     |       | 3,490.00000     | 3,381                | 23.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.60  | Call         |     |       | 169.00000       | 182                  | 26.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.60  | Put          |     |       | 5,345.00000     | 5,226                | 26.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.55   | Call         |     |       | 3,921.00000     | 4,053                | 22.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.55   | Put          |     |       | 48.00000        | 47                   | 22.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.55  | Call         |     |       | 2,953.00000     | 3,078                | 18.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.55  | Put          |     |       | 79.00000        | 71                   | 18.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.55  | Call         |     |       | 2,072.00000     | 2,187                | 17.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.55  | Put          |     |       | 199.00000       | 181                  | 17.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.55  | Call         |     |       | 1,368.00000     | 1,456                | 17.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.55  | Put          |     |       | 494.00000       | 450                  | 17.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.05  | Call         |     |       | 530.00000       | 567                  | 21.68      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.05  | Put          |     |       | 2,156.00000     | 2,060                | 21.68      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.05  | Call         |     |       | 377.00000       | 405                  | 23.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.05  | Put          |     |       | 3,003.00000     | 2,899                | 23.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.05  | Call         |     |       | 273.00000       | 293                  | 24.40      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.05  | Put          |     |       | 3,899.00000     | 3,787                | 24.40      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.05  | Call         |     |       | 200.00000       | 215                  | 25.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.05  | Put          |     |       | 4,826.00000     | 4,709                | 25.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.55  | Call         |     |       | 128.00000       | 139                  | 27.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.55  | Put          |     |       | 6,254.00000     | 6,133                | 27.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.55  | Call         |     |       | 66.00000        | 74                   | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.55  | Put          |     |       | 8,192.00000     | 8,068                | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.65  | Call         |     |       | 2,861.00000     | 2,985                | 18.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.65  | Put          |     |       | 87.00000        | 79                   | 18.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.65  | Call         |     |       | 1,993.00000     | 2,107                | 17.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.65  | Put          |     |       | 220.00000       | 201                  | 17.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.65  | Call         |     |       | 124.00000       | 135                  | 27.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.65  | Put          |     |       | 6,350.00000     | 6,228                | 27.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.65  | Call         |     |       | 63.00000        | 71                   | 28.15      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 21.65  | Put          |           | 8,290.00000     | 8,165                | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.75  | Call         |           | 120.00000       | 130                  | 27.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.75  | Put          |           | 6,446.00000     | 6,324                | 27.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.75  | Call         |           | 61.00000        | 68                   | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.75  | Put          |           | 8,387.00000     | 8,262                | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.80   | Call         |           | 3,677.00000     | 3,809                | 21.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.80   | Put          |           | 53.00000        | 52                   | 21.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.80  | Call         |           | 2,724.00000     | 2,848                | 18.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.80  | Put          |           | 100.00000       | 91                   | 18.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.80  | Call         |           | 1,878.00000     | 1,989                | 17.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.80  | Put          |           | 254.00000       | 233                  | 17.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.80  | Call         |           | 410.00000       | 441                  | 22.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.80  | Put          |           | 2,787.00000     | 2,685                | 22.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.80  | Call         |           | 216.00000       | 233                  | 25.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.80  | Put          |           | 4,592.00000     | 4,476                | 25.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.80  | Call         |           | 118.00000       | 128                  | 27.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.80  | Put          |           | 6,494.00000     | 6,372                | 27.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.80  | Call         |           | 60.00000        | 67                   | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.80  | Put          |           | 8,436.00000     | 8,310                | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.95  | Call         |           | 2,589.00000     | 2,712                | 18.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.95  | Put          |           | 115.00000       | 105                  | 18.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.95  | Call         |           | 1,766.00000     | 1,875                | 17.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.95  | Put          |           | 292.00000       | 269                  | 17.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.95  | Call         |           | 1,163.00000     | 1,242                | 18.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.95  | Put          |           | 689.00000       | 635                  | 18.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.95  | Call         |           | 390.00000       | 419                  | 23.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.95  | Put          |           | 2,916.00000     | 2,813                | 23.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.95  | Call         |           | 206.00000       | 222                  | 25.42      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.95  | Put          |           | 4,732.00000     | 4,616                | 25.42      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.95  | Call         |           | 112.00000       | 122                  | 27.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.95  | Put          |           | 6,638.00000     | 6,516                | 27.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.95  | Call         |           | 56.00000        | 63                   | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.95  | Put          |           | 8,582.00000     | 8,456                | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.95  | Call         |           | 390.00000       | 419                  | 23.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.95  | Put          |           | 2,916.00000     | 2,813                | 23.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.00  | Call         |           | 110.00000       | 120                  | 27.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.00  | Put          |           | 6,687.00000     | 6,564                | 27.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.00  | Call         |           | 55.00000        | 61                   | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.00  | Put          |           | 8,631.00000     | 8,505                | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.15  | Call         |           | 364.00000       | 391                  | 23.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.15  | Put          |           | 3,090.00000     | 2,985                | 23.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.15  | Call         |           | 194.00000       | 209                  | 25.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.15  | Put          |           | 4,920.00000     | 4,802                | 25.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.15  | Call         |           | 51.00000        | 58                   | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.15  | Put          |           | 8,778.00000     | 8,651                | 28.15      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 10.20  | Call         |           | 3,287.00000     | 3,418                | 19.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.20  | Put          |           | 63.00000        | 62                   | 19.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.20  | Call         |           | 2,367.00000     | 2,489                | 17.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.20  | Put          |           | 143.00000       | 133                  | 17.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.20  | Call         |           | 1,588.00000     | 1,693                | 17.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.20  | Put          |           | 364.00000       | 337                  | 17.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.20  | Call         |           | 1,051.00000     | 1,124                | 18.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.20  | Put          |           | 827.00000       | 768                  | 18.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.20  | Call         |           | 103.00000       | 113                  | 27.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.20  | Put          |           | 6,879.00000     | 6,756                | 27.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.20  | Call         |           | 50.00000        | 57                   | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.20  | Put          |           | 8,827.00000     | 8,700                | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.30  | Call         |           | 3,190.00000     | 3,321                | 19.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.30  | Put          |           | 66.00000        | 64                   | 19.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.30  | Call         |           | 2,280.00000     | 2,402                | 17.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.30  | Put          |           | 156.00000       | 146                  | 17.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.30  | Call         |           | 100.00000       | 109                  | 27.43      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.30  | Put          |           | 6,976.00000     | 6,853                | 27.43      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.30  | Call         |           | 48.00000        | 54                   | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.30  | Put          |           | 8,925.00000     | 8,798                | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.25  | Call         |           | 3,238.00000     | 3,369                | 19.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.25  | Put          |           | 64.00000        | 63                   | 19.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.25  | Call         |           | 2,323.00000     | 2,445                | 17.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.25  | Put          |           | 149.00000       | 139                  | 17.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.25  | Call         |           | 1,554.00000     | 1,658                | 17.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.25  | Put          |           | 380.00000       | 352                  | 17.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.25  | Call         |           | 102.00000       | 111                  | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.25  | Put          |           | 6,928.00000     | 6,804                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.25  | Call         |           | 49.00000        | 55                   | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.25  | Put          |           | 8,876.00000     | 8,749                | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.10  | Call         |           | 197.00000       | 212                  | 25.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.10  | Put          |           | 4,873.00000     | 4,756                | 25.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.10  | Call         |           | 107.00000       | 116                  | 27.32      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.10  | Put          |           | 6,783.00000     | 6,660                | 27.32      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.10  | Call         |           | 53.00000        | 59                   | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.10  | Put          |           | 8,729.00000     | 8,603                | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.90  | Call         |           | 396.00000       | 426                  | 22.97      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.90  | Put          |           | 2,873.00000     | 2,770                | 22.97      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.90  | Call         |           | 209.00000       | 226                  | 25.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.90  | Put          |           | 4,686.00000     | 4,569                | 25.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.90  | Call         |           | 57.00000        | 64                   | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.90  | Put          |           | 8,533.00000     | 8,408                | 28.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.45   | Call         |           | 4,019.00000     | 4,148                | 22.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.45   | Put          |           | 46.00000        | 41                   | 22.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.45  | Call         |           | 3,046.00000     | 3,175                | 18.93      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value         | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|---------------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 10.45  | Put          |           | 72.00000        | 68                   | 18.93      | 0.00          | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.45  | Call         |           | 2,153.00000     | 2,272                | 17.59      | 0.00          | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.45  | Put          |           | 179.00000       | 166                  | 17.59      | 0.00          | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.45  | Call         |           | 1,424.00000     | 1,522                | 17.55      | 0.00          | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.45  | Put          |           | 451.00000       | 416                  | 17.55      | 0.00          | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.45  | Call         |           | 133.00000       | 143                  | 26.90      | 0.00          | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.45  | Put          |           | 6,159.00000     | 6,037                | 26.90      | 0.00          | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.45  | Call         |           | 69.00000        | 76                   | 28.10      | 0.00          | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.45  | Put          |           | 8,095.00000     | 7,970                | 28.10      | 0.00          | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.40  | Call         |           | 0.00000         | 145                  | 26.85      | 0.00          | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.40  | Put          |           | 0.00000         | 5,989                | 26.85      | 0.00          | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.40  | Call         |           | 0.00000         | 77                   | 28.07      | 0.00          | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.40  | Put          |           | 0.00000         | 7,921                | 28.07      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future |        |              | 11.16410  | 11.02060        |                      | 17.36      | 24,259,589.30 | 2,173               | 21,689.00       |
| € / R On 14/09/2009 Currency Future | 11.00  | Call         |           | 305.00000       | 381                  | 17.50      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.00  | Put          |           | 285.00000       | 217                  | 17.50      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.10  | Call         |           | 264.00000       | 325                  | 17.40      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.10  | Put          |           | 344.00000       | 261                  | 17.40      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.20  | Call         |           | 229.00000       | 278                  | 17.55      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.20  | Put          |           | 408.00000       | 314                  | 17.55      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.40  | Call         |           | 171.00000       | 207                  | 18.32      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.40  | Put          |           | 550.00000       | 443                  | 18.32      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.55  | Call         |           | 137.00000       | 166                  | 18.90      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.55  | Put          |           | 666.00000       | 552                  | 18.90      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.65  | Call         |           | 118.00000       | 143                  | 19.28      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.65  | Put          |           | 748.00000       | 629                  | 19.28      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.65  | Call         |           | 118.00000       | 143                  | 19.28      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.65  | Put          |           | 748.00000       | 629                  | 19.28      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.70  | Call         |           | 110.00000       | 133                  | 19.47      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.70  | Put          |           | 789.00000       | 669                  | 19.47      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.60  | Call         |           | 127.00000       | 154                  | 19.09      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.60  | Put          |           | 707.00000       | 590                  | 19.09      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.50  | Call         |           | 147.00000       | 179                  | 18.70      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.50  | Put          |           | 627.00000       | 515                  | 18.70      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.30  | Call         |           | 198.00000       | 240                  | 17.94      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.30  | Put          |           | 477.00000       | 376                  | 17.94      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.25  | Call         |           | 213.00000       | 258                  | 17.74      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.25  | Put          |           | 442.00000       | 344                  | 17.74      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.50  | Call         |           | 36.00000        | 43                   | 22.55      | 0.00          | 0                   | 100.00          |
| € / R On 14/09/2009 Currency Future | 12.50  | Put          |           | 1,516.00000     | 1,379                | 22.55      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.15  | Call         |           | 246.00000       | 299                  | 17.36      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.15  | Put          |           | 375.00000       | 285                  | 17.36      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.35  | Call         |           | 184.00000       | 223                  | 18.13      | 0.00          | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.35  | Put          |           | 513.00000       | 409                  | 18.13      | 0.00          | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 11.45  | Call         |     |       | 158.00000       | 193                  | 18.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.45  | Put          |     |       | 588.00000       | 478                  | 18.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.45  | Call         |     |       | 158.00000       | 193                  | 18.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.45  | Put          |     |       | 588.00000       | 478                  | 18.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.35  | Call         |     |       | 184.00000       | 223                  | 18.13      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.35  | Put          |     |       | 513.00000       | 409                  | 18.13      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.80  | Call         |     |       | 95.00000        | 115                  | 19.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.80  | Put          |     |       | 874.00000       | 751                  | 19.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.85  | Call         |     |       | 88.00000        | 107                  | 20.05      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.85  | Put          |     |       | 918.00000       | 793                  | 20.05      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.75  | Call         |     |       | 102.00000       | 124                  | 19.66      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.75  | Put          |     |       | 832.00000       | 710                  | 19.66      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.90  | Call         |     |       | 82.00000        | 99                   | 20.24      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.90  | Put          |     |       | 962.00000       | 835                  | 20.24      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.00  | Call         |     |       | 72.00000        | 86                   | 20.62      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.00  | Put          |     |       | 1,051.00000     | 922                  | 20.62      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.95  | Call         |     |       | 77.00000        | 92                   | 20.43      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.95  | Put          |     |       | 1,006.00000     | 878                  | 20.43      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.05  | Call         |     |       | 67.00000        | 80                   | 20.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.05  | Put          |     |       | 1,096.00000     | 966                  | 20.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.10  | Call         |     |       | 62.00000        | 75                   | 21.01      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.10  | Put          |     |       | 1,142.00000     | 1,010                | 21.01      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.40  | Call         |     |       | 41.00000        | 49                   | 22.16      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.40  | Put          |     |       | 1,421.00000     | 1,285                | 22.16      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.30  | Call         |     |       | 47.00000        | 56                   | 21.78      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.30  | Put          |     |       | 1,327.00000     | 1,192                | 21.78      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.25  | Call         |     |       | 51.00000        | 60                   | 21.59      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.25  | Put          |     |       | 1,280.00000     | 1,146                | 21.59      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.45  | Call         |     |       | 39.00000        | 46                   | 22.35      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.45  | Put          |     |       | 1,468.00000     | 1,332                | 22.35      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.60  | Call         |     |       | 32.00000        | 38                   | 22.93      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.60  | Put          |     |       | 1,611.00000     | 1,474                | 22.93      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.65  | Call         |     |       | 30.00000        | 35                   | 23.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.65  | Put          |     |       | 1,659.00000     | 1,521                | 23.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.80  | Call         |     |       | 25.00000        | 29                   | 23.70      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.80  | Put          |     |       | 1,804.00000     | 1,665                | 23.70      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.00  | Call         |     |       | 20.00000        | 23                   | 24.47      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.00  | Put          |     |       | 1,999.00000     | 1,859                | 24.47      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.20  | Call         |     |       | 15.00000        | 18                   | 25.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.20  | Put          |     |       | 2,194.00000     | 2,054                | 25.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.15  | Call         |     |       | 16.00000        | 19                   | 25.04      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.15  | Put          |     |       | 2,146.00000     | 2,005                | 25.04      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.15  | Call         |     |       | 16.00000        | 19                   | 25.04      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.15  | Put          |     |       | 2,146.00000     | 2,005                | 25.04      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.50  | Call         |     |       | 10.00000        | 12                   | 26.00      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 13.50  | Put          |     |       | 2,490.00000     | 2,348                | 26.00      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.55  | Call         |     |       | 10.00000        | 11                   | 26.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.55  | Put          |     |       | 2,539.00000     | 2,397                | 26.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.45  | Call         |     |       | 11.00000        | 13                   | 25.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.45  | Put          |     |       | 2,440.00000     | 2,299                | 25.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.40  | Call         |     |       | 12.00000        | 14                   | 25.73      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.40  | Put          |     |       | 2,391.00000     | 2,250                | 25.73      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.35  | Call         |     |       | 12.00000        | 15                   | 25.59      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.35  | Put          |     |       | 2,342.00000     | 2,201                | 25.59      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.35  | Call         |     |       | 12.00000        | 15                   | 25.59      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.35  | Put          |     |       | 2,342.00000     | 2,201                | 25.59      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.25  | Call         |     |       | 14.00000        | 17                   | 25.32      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.25  | Put          |     |       | 2,244.00000     | 2,103                | 25.32      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.70  | Call         |     |       | 8.00000         | 9                    | 26.55      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.70  | Put          |     |       | 2,687.00000     | 2,545                | 26.55      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.85  | Call         |     |       | 7.00000         | 8                    | 26.96      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.85  | Put          |     |       | 2,836.00000     | 2,694                | 26.96      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.90  | Call         |     |       | 6.00000         | 7                    | 27.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.90  | Put          |     |       | 2,886.00000     | 2,743                | 27.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.60  | Call         |     |       | 9.00000         | 11                   | 26.27      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.60  | Put          |     |       | 2,588.00000     | 2,447                | 26.27      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.30  | Call         |     |       | 13.00000        | 16                   | 25.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.30  | Put          |     |       | 2,293.00000     | 2,152                | 25.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.30  | Call         |     |       | 13.00000        | 16                   | 25.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.30  | Put          |     |       | 2,293.00000     | 2,152                | 25.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.40  | Call         |     |       | 12.00000        | 14                   | 25.73      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.40  | Put          |     |       | 2,391.00000     | 2,250                | 25.73      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.05  | Call         |     |       | 18.00000        | 22                   | 24.66      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.05  | Put          |     |       | 2,048.00000     | 1,908                | 24.66      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.75  | Call         |     |       | 8.00000         | 9                    | 26.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.75  | Put          |     |       | 2,737.00000     | 2,595                | 26.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.65  | Call         |     |       | 8.00000         | 10                   | 26.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.65  | Put          |     |       | 2,638.00000     | 2,496                | 26.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.90  | Call         |     |       | 6.00000         | 7                    | 27.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.90  | Put          |     |       | 2,886.00000     | 2,743                | 27.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.95  | Call         |     |       | 6.00000         | 7                    | 27.23      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.95  | Put          |     |       | 2,935.00000     | 2,793                | 27.23      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.00  | Call         |     |       | 6.00000         | 6                    | 27.37      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.00  | Put          |     |       | 2,985.00000     | 2,842                | 27.37      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.10  | Call         |     |       | 5.00000         | 6                    | 27.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.10  | Put          |     |       | 3,084.00000     | 2,942                | 27.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.80  | Call         |     |       | 7.00000         | 8                    | 26.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.80  | Put          |     |       | 2,786.00000     | 2,644                | 26.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.10  | Call         |     |       | 17.00000        | 20                   | 24.85      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.10  | Put          |     |       | 2,097.00000     | 1,956                | 24.85      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 14.20  | Call         |     |       | 4.00000         | 5                    | 27.91      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.20  | Put          |     |       | 3,184.00000     | 3,041                | 27.91      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.85  | Call         |     |       | 2.00000         | 3                    | 29.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.85  | Put          |     |       | 3,832.00000     | 3,688                | 29.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.80  | Call         |     |       | 7.00000         | 8                    | 26.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.80  | Put          |     |       | 2,786.00000     | 2,644                | 26.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.10  | Call         |     |       | 5.00000         | 6                    | 27.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.10  | Put          |     |       | 3,084.00000     | 2,942                | 27.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.30  | Call         |     |       | 4.00000         | 5                    | 28.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.30  | Put          |     |       | 3,283.00000     | 3,140                | 28.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.40  | Call         |     |       | 4.00000         | 4                    | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.40  | Put          |     |       | 3,383.00000     | 3,240                | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.50  | Call         |     |       | 3.00000         | 4                    | 28.73      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.50  | Put          |     |       | 3,483.00000     | 3,340                | 28.73      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.60  | Call         |     |       | 3.00000         | 3                    | 29.01      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.60  | Put          |     |       | 3,582.00000     | 3,439                | 29.01      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.60  | Call         |     |       | 9.00000         | 11                   | 26.27      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.60  | Put          |     |       | 2,588.00000     | 2,447                | 26.27      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.30  | Call         |     |       | 4.00000         | 5                    | 28.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.30  | Put          |     |       | 3,283.00000     | 3,140                | 28.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.40  | Call         |     |       | 4.00000         | 4                    | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.40  | Put          |     |       | 3,383.00000     | 3,240                | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.70  | Call         |     |       | 28.00000        | 33                   | 23.31      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.70  | Put          |     |       | 1,708.00000     | 1,569                | 23.31      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.80  | Call         |     |       | 25.00000        | 29                   | 23.70      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.80  | Put          |     |       | 1,804.00000     | 1,665                | 23.70      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.90  | Call         |     |       | 22.00000        | 26                   | 24.08      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.90  | Put          |     |       | 1,902.00000     | 1,762                | 24.08      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.55  | Call         |     |       | 10.00000        | 11                   | 26.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.55  | Put          |     |       | 2,539.00000     | 2,397                | 26.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.05  | Call         |     |       | 5.00000         | 6                    | 27.50      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.05  | Put          |     |       | 3,035.00000     | 2,892                | 27.50      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.15  | Call         |     |       | 5.00000         | 5                    | 27.78      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.15  | Put          |     |       | 3,134.00000     | 2,991                | 27.78      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.25  | Call         |     |       | 4.00000         | 5                    | 28.05      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.25  | Put          |     |       | 3,234.00000     | 3,091                | 28.05      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.10  | Call         |     |       | 17.00000        | 20                   | 24.85      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.10  | Put          |     |       | 2,097.00000     | 1,956                | 24.85      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.90  | Call         |     |       | 22.00000        | 26                   | 24.08      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.90  | Put          |     |       | 1,902.00000     | 1,762                | 24.08      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.85  | Call         |     |       | 24.00000        | 28                   | 23.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.85  | Put          |     |       | 1,853.00000     | 1,713                | 23.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.95  | Call         |     |       | 21.00000        | 24                   | 24.27      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.95  | Put          |     |       | 1,950.00000     | 1,810                | 24.27      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.85  | Call         |     |       | 7.00000         | 8                    | 26.96      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 13.85  | Put          |     |       | 2,836.00000     | 2,694                | 26.96      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.05  | Call         |     |       | 18.00000        | 22                   | 24.66      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.05  | Put          |     |       | 2,048.00000     | 1,908                | 24.66      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.65  | Call         |     |       | 8.00000         | 10                   | 26.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.65  | Put          |     |       | 2,638.00000     | 2,496                | 26.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.75  | Call         |     |       | 27.00000        | 31                   | 23.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.75  | Put          |     |       | 1,756.00000     | 1,617                | 23.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.60  | Call         |     |       | 32.00000        | 38                   | 22.93      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.60  | Put          |     |       | 1,611.00000     | 1,474                | 22.93      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.35  | Call         |     |       | 44.00000        | 53                   | 21.97      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.35  | Put          |     |       | 1,374.00000     | 1,239                | 21.97      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.55  | Call         |     |       | 34.00000        | 40                   | 22.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.55  | Put          |     |       | 1,563.00000     | 1,426                | 22.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.15  | Call         |     |       | 58.00000        | 69                   | 21.20      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.15  | Put          |     |       | 1,187.00000     | 1,055                | 21.20      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.35  | Call         |     |       | 44.00000        | 53                   | 21.97      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.35  | Put          |     |       | 1,374.00000     | 1,239                | 21.97      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.85  | Call         |     |       | 24.00000        | 28                   | 23.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.85  | Put          |     |       | 1,853.00000     | 1,713                | 23.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.10  | Call         |     |       | 62.00000        | 75                   | 21.01      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.10  | Put          |     |       | 1,142.00000     | 1,010                | 21.01      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.20  | Call         |     |       | 54.00000        | 65                   | 21.39      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.20  | Put          |     |       | 1,234.00000     | 1,101                | 21.39      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.15  | Call         |     |       | 58.00000        | 69                   | 21.20      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.15  | Put          |     |       | 1,187.00000     | 1,055                | 21.20      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.65  | Call         |     |       | 30.00000        | 35                   | 23.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.65  | Put          |     |       | 1,659.00000     | 1,521                | 23.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 6.40   | Call         |     |       | 4,621.00000     | 4,764                | 19.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 6.40   | Put          |     |       | 0.00000         | 0                    | 19.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.90   | Call         |     |       | 3,121.00000     | 3,264                | 19.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.90   | Put          |     |       | 0.00000         | 0                    | 19.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.40   | Call         |     |       | 1,631.00000     | 1,772                | 22.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.40   | Put          |     |       | 10.00000        | 8                    | 22.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.90  | Call         |     |       | 359.00000       | 443                  | 17.59      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.90  | Put          |     |       | 238.00000       | 179                  | 17.59      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.40  | Call         |     |       | 1.00000         | 1                    | 30.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.40  | Put          |     |       | 4,380.00000     | 4,237                | 30.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 16.90  | Call         |     |       | 0.00000         | 0                    | 27.79      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 16.90  | Put          |     |       | 5,879.00000     | 5,736                | 27.79      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 18.40  | Call         |     |       | 0.00000         | 0                    | 28.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 18.40  | Put          |     |       | 7,379.00000     | 7,236                | 28.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 6.10   | Call         |     |       | 4,921.00000     | 5,064                | 19.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 6.10   | Put          |     |       | 0.00000         | 0                    | 19.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.60   | Call         |     |       | 3,421.00000     | 3,564                | 19.56      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.60   | Put          |     |       | 0.00000         | 0                    | 19.56      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 9.10   | Call         |     |       | 1,927.00000     | 2,068                | 24.24      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.10   | Put          |     |       | 6.00000         | 4                    | 24.24      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.60  | Call         |     |       | 552.00000       | 657                  | 17.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.60  | Put          |     |       | 131.00000       | 93                   | 17.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.10  | Call         |     |       | 2.00000         | 2                    | 30.37      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.10  | Put          |     |       | 4,081.00000     | 3,938                | 30.37      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 16.60  | Call         |     |       | 0.00000         | 0                    | 28.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 16.60  | Put          |     |       | 5,579.00000     | 5,436                | 28.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 18.10  | Call         |     |       | 0.00000         | 0                    | 28.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 18.10  | Put          |     |       | 7,079.00000     | 6,936                | 28.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 5.95   | Call         |     |       | 5,071.00000     | 5,214                | 19.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 5.95   | Put          |     |       | 0.00000         | 0                    | 19.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.45   | Call         |     |       | 3,571.00000     | 3,714                | 19.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.45   | Put          |     |       | 0.00000         | 0                    | 19.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.95   | Call         |     |       | 2,075.00000     | 2,216                | 23.54      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.95   | Put          |     |       | 4.00000         | 2                    | 23.54      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.45  | Call         |     |       | 664.00000       | 778                  | 18.00      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.45  | Put          |     |       | 93.00000        | 64                   | 18.00      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.95  | Call         |     |       | 2.00000         | 2                    | 29.96      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.95  | Put          |     |       | 3,931.00000     | 3,788                | 29.96      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 16.45  | Call         |     |       | 0.00000         | 0                    | 28.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 16.45  | Put          |     |       | 5,429.00000     | 5,286                | 28.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.95  | Call         |     |       | 0.00000         | 0                    | 27.98      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.95  | Put          |     |       | 6,929.00000     | 6,786                | 27.98      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.40  | Call         |     |       | 171.00000       | 207                  | 18.32      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.40  | Put          |     |       | 550.00000       | 443                  | 18.32      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.90  | Call         |     |       | 82.00000        | 99                   | 20.24      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.90  | Put          |     |       | 962.00000       | 835                  | 20.24      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.60  | Call         |     |       | 127.00000       | 154                  | 19.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.60  | Put          |     |       | 707.00000       | 590                  | 19.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.15  | Call         |     |       | 246.00000       | 299                  | 17.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.15  | Put          |     |       | 375.00000       | 285                  | 17.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.85  | Call         |     |       | 88.00000        | 107                  | 20.05      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.85  | Put          |     |       | 918.00000       | 793                  | 20.05      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.05  | Call         |     |       | 284.00000       | 352                  | 17.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.05  | Put          |     |       | 314.00000       | 238                  | 17.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.95  | Call         |     |       | 331.00000       | 411                  | 17.54      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.95  | Put          |     |       | 261.00000       | 197                  | 17.54      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.75  | Call         |     |       | 450.00000       | 545                  | 17.72      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.75  | Put          |     |       | 179.00000       | 131                  | 17.72      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.85  | Call         |     |       | 388.00000       | 476                  | 17.63      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.85  | Put          |     |       | 217.00000       | 162                  | 17.63      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.70  | Call         |     |       | 482.00000       | 581                  | 17.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.70  | Put          |     |       | 162.00000       | 117                  | 17.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.80  | Call         |     |       | 418.00000       | 510                  | 17.68      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 10.80  | Put          |     |       | 198.00000       | 146                  | 17.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.00   | Call         |     |       | 4,021.00000     | 4,164                | 19.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.00   | Put          |     |       | 0.00000         | 0                    | 19.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.00   | Call         |     |       | 3,021.00000     | 3,164                | 19.71      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.00   | Put          |     |       | 0.00000         | 0                    | 19.71      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.00   | Call         |     |       | 2,026.00000     | 2,167                | 23.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.00   | Put          |     |       | 5.00000         | 2                    | 23.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.00  | Call         |     |       | 1,049.00000     | 1,186                | 19.20      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.00  | Put          |     |       | 28.00000        | 21                   | 19.20      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.00  | Call         |     |       | 2.00000         | 2                    | 30.10      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.00  | Put          |     |       | 3,981.00000     | 3,838                | 30.10      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.00  | Call         |     |       | 0.00000         | 0                    | 27.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.00  | Put          |     |       | 5,979.00000     | 5,836                | 27.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.00  | Call         |     |       | 0.00000         | 0                    | 28.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.00  | Put          |     |       | 7,979.00000     | 7,836                | 28.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.15   | Call         |     |       | 3,871.00000     | 4,014                | 19.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.15   | Put          |     |       | 0.00000         | 0                    | 19.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.15   | Call         |     |       | 2,871.00000     | 3,014                | 19.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.15   | Put          |     |       | 0.00000         | 0                    | 19.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.15   | Call         |     |       | 1,877.00000     | 2,019                | 24.48      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.15   | Put          |     |       | 7.00000         | 5                    | 24.48      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.15  | Call         |     |       | 914.00000       | 1,042                | 18.27      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.15  | Put          |     |       | 43.00000        | 28                   | 18.27      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.15  | Call         |     |       | 1.00000         | 2                    | 30.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.15  | Put          |     |       | 4,131.00000     | 3,988                | 30.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.15  | Call         |     |       | 0.00000         | 0                    | 27.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.15  | Put          |     |       | 6,129.00000     | 5,986                | 27.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.15  | Call         |     |       | 0.00000         | 0                    | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.15  | Put          |     |       | 8,129.00000     | 7,986                | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.25   | Call         |     |       | 3,771.00000     | 3,914                | 19.43      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.25   | Put          |     |       | 0.00000         | 0                    | 19.43      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.25   | Call         |     |       | 2,771.00000     | 2,914                | 20.24      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.25   | Put          |     |       | 0.00000         | 0                    | 20.24      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.25   | Call         |     |       | 1,779.00000     | 1,920                | 23.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.25   | Put          |     |       | 8.00000         | 6                    | 23.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.25  | Call         |     |       | 827.00000       | 952                  | 18.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.25  | Put          |     |       | 57.00000        | 38                   | 18.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.25  | Call         |     |       | 1.00000         | 1                    | 30.35      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.25  | Put          |     |       | 4,230.00000     | 4,087                | 30.35      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.25  | Call         |     |       | 0.00000         | 0                    | 27.47      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.25  | Put          |     |       | 6,229.00000     | 6,086                | 27.47      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.25  | Call         |     |       | 0.00000         | 0                    | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.25  | Put          |     |       | 8,229.00000     | 8,086                | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.30   | Call         |     |       | 3,721.00000     | 3,864                | 19.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.30   | Put          |     |       | 0.00000         | 0                    | 19.45      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 8.30   | Call         |     |       | 2,721.00000     | 2,864                | 20.48      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.30   | Put          |     |       | 0.00000         | 0                    | 20.48      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.30   | Call         |     |       | 1,729.00000     | 1,871                | 23.54      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.30   | Put          |     |       | 9.00000         | 7                    | 23.54      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.30  | Call         |     |       | 785.00000       | 907                  | 18.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.30  | Put          |     |       | 65.00000        | 43                   | 18.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.30  | Call         |     |       | 1.00000         | 1                    | 30.28      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.30  | Put          |     |       | 4,280.00000     | 4,137                | 30.28      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.30  | Call         |     |       | 0.00000         | 0                    | 27.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.30  | Put          |     |       | 6,279.00000     | 6,136                | 27.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.30  | Call         |     |       | 0.00000         | 0                    | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.30  | Put          |     |       | 8,279.00000     | 8,136                | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.50   | Call         |     |       | 3,521.00000     | 3,664                | 19.53      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.50   | Put          |     |       | 0.00000         | 0                    | 19.53      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.50   | Call         |     |       | 2,521.00000     | 2,664                | 21.42      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.50   | Put          |     |       | 0.00000         | 0                    | 21.42      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.50   | Call         |     |       | 1,533.00000     | 1,673                | 22.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.50   | Put          |     |       | 12.00000        | 9                    | 22.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.50  | Call         |     |       | 625.00000       | 737                  | 17.95      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.50  | Put          |     |       | 105.00000       | 73                   | 17.95      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.50  | Call         |     |       | 1.00000         | 1                    | 29.96      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.50  | Put          |     |       | 4,480.00000     | 4,337                | 29.96      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.50  | Call         |     |       | 0.00000         | 0                    | 27.65      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.50  | Put          |     |       | 6,479.00000     | 6,336                | 27.65      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.50  | Call         |     |       | 0.00000         | 0                    | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.50  | Put          |     |       | 8,479.00000     | 8,336                | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.55   | Call         |     |       | 3,471.00000     | 3,614                | 19.54      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.55   | Put          |     |       | 0.00000         | 0                    | 19.54      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.55   | Call         |     |       | 2,471.00000     | 2,614                | 21.65      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.55   | Put          |     |       | 0.00000         | 0                    | 21.65      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.55   | Call         |     |       | 1,484.00000     | 1,624                | 21.99      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.55   | Put          |     |       | 13.00000        | 10                   | 21.99      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.55  | Call         |     |       | 588.00000       | 697                  | 17.91      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.55  | Put          |     |       | 117.00000       | 83                   | 17.91      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.55  | Call         |     |       | 1.00000         | 1                    | 29.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.55  | Put          |     |       | 4,530.00000     | 4,387                | 29.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.55  | Call         |     |       | 0.00000         | 0                    | 27.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.55  | Put          |     |       | 6,529.00000     | 6,386                | 27.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.55  | Call         |     |       | 0.00000         | 0                    | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.55  | Put          |     |       | 8,529.00000     | 8,386                | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.60   | Call         |     |       | 2,421.00000     | 2,564                | 21.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.60   | Put          |     |       | 0.00000         | 0                    | 21.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.60   | Call         |     |       | 1,435.00000     | 1,575                | 21.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.60   | Put          |     |       | 14.00000        | 11                   | 21.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.60  | Call         |     |       | 0.00000         | 1                    | 29.81      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 15.60  | Put          |           | 4,580.00000     | 4,437                | 29.81      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.60  | Call         |           | 0.00000         | 0                    | 27.73      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.60  | Put          |           | 6,579.00000     | 6,436                | 27.73      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.60  | Call         |           | 0.00000         | 0                    | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.60  | Put          |           | 8,579.00000     | 8,436                | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.70   | Call         |           | 3,321.00000     | 3,464                | 19.60      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.70   | Put          |           | 0.00000         | 0                    | 19.60      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.70   | Call         |           | 2,321.00000     | 2,464                | 22.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.70   | Put          |           | 1.00000         | 0                    | 22.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.70   | Call         |           | 1,337.00000     | 1,477                | 21.06      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.70   | Put          |           | 17.00000        | 13                   | 21.06      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.70  | Call         |           | 0.00000         | 0                    | 29.65      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.70  | Put          |           | 4,680.00000     | 4,536                | 29.65      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.70  | Call         |           | 0.00000         | 0                    | 27.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.70  | Put          |           | 6,679.00000     | 6,536                | 27.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.70  | Call         |           | 0.00000         | 0                    | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.70  | Put          |           | 8,679.00000     | 8,536                | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.65   | Call         |           | 3,371.00000     | 3,514                | 19.58      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.65   | Put          |           | 0.00000         | 0                    | 19.58      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.65   | Call         |           | 2,371.00000     | 2,514                | 22.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.65   | Put          |           | 1.00000         | 0                    | 22.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.65   | Call         |           | 1,386.00000     | 1,526                | 21.37      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.65   | Put          |           | 15.00000        | 12                   | 21.37      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.65  | Call         |           | 516.00000       | 619                  | 17.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.65  | Put          |           | 146.00000       | 105                  | 17.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.65  | Call         |           | 0.00000         | 1                    | 29.73      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.65  | Put          |           | 4,630.00000     | 4,486                | 29.73      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.65  | Call         |           | 0.00000         | 0                    | 27.76      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.65  | Put          |           | 6,629.00000     | 6,486                | 27.76      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.65  | Call         |           | 0.00000         | 0                    | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.65  | Put          |           | 8,629.00000     | 8,486                | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.40   | Call         |           | 3,621.00000     | 3,764                | 19.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.40   | Put          |           | 0.00000         | 0                    | 19.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.40   | Call         |           | 2,621.00000     | 2,764                | 20.95      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.40   | Put          |           | 0.00000         | 0                    | 20.95      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.40  | Call         |           | 703.00000       | 821                  | 18.04      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.40  | Put          |           | 83.00000        | 56                   | 18.04      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.40  | Call         |           | 0.00000         | 0                    | 27.58      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.40  | Put          |           | 6,379.00000     | 6,236                | 27.58      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.40  | Call         |           | 0.00000         | 0                    | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.40  | Put          |           | 8,379.00000     | 8,236                | 28.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.20   | Call         |           | 3,821.00000     | 3,964                | 19.42      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.20   | Put          |           | 0.00000         | 0                    | 19.42      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.20   | Call         |           | 2,821.00000     | 2,964                | 20.00      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.20   | Put          |           | 0.00000         | 0                    | 20.00      | 0.00  | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value        | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 9.20   | Call         |           | 1,828.00000     | 1,970                | 24.17      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.20   | Put          |           | 7.00000         | 6                    | 24.17      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.20  | Call         |           | 870.00000       | 997                  | 18.23      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.20  | Put          |           | 50.00000        | 33                   | 18.23      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.20  | Call         |           | 1.00000         | 2                    | 30.43      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.20  | Put          |           | 4,181.00000     | 4,038                | 30.43      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.20  | Call         |           | 0.00000         | 0                    | 27.44      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.20  | Put          |           | 6,179.00000     | 6,036                | 27.44      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.20  | Call         |           | 0.00000         | 0                    | 28.84      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.20  | Put          |           | 8,179.00000     | 8,036                | 28.84      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.05   | Call         |           | 3,971.00000     | 4,114                | 19.40      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.05   | Put          |           | 0.00000         | 0                    | 19.40      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.05   | Call         |           | 2,971.00000     | 3,114                | 19.73      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.05   | Put          |           | 0.00000         | 0                    | 19.73      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.05   | Call         |           | 1,976.00000     | 2,117                | 24.01      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.05   | Put          |           | 6.00000         | 3                    | 24.01      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.05  | Call         |           | 1,003.00000     | 1,138                | 18.89      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.05  | Put          |           | 33.00000        | 23                   | 18.89      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.05  | Call         |           | 2.00000         | 2                    | 30.24      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.05  | Put          |           | 4,031.00000     | 3,888                | 30.24      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.05  | Call         |           | 0.00000         | 0                    | 27.56      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.05  | Put          |           | 6,029.00000     | 5,886                | 27.56      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.05  | Call         |           | 0.00000         | 0                    | 28.77      | 0.00         | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 19.05  | Put          |           | 8,029.00000     | 7,886                | 28.77      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future |        |              | 11.35700  | 11.21150        |                      | 18.20      | 5,678,500.00 | 500                 | 12,014.00       |
| € / R On 14/12/2009 Currency Future | 11.20  | Call         |           | 520.00000       | 588                  | 17.95      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.20  | Put          |           | 509.00000       | 431                  | 17.95      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.25  | Call         |           | 501.00000       | 564                  | 18.03      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.25  | Put          |           | 539.00000       | 457                  | 18.03      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.40  | Call         |           | 446.00000       | 500                  | 18.35      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.40  | Put          |           | 635.00000       | 543                  | 18.35      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.80  | Call         |           | 330.00000       | 369                  | 19.48      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.80  | Put          |           | 919.00000       | 812                  | 19.48      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.75  | Call         |           | 343.00000       | 383                  | 19.34      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.75  | Put          |           | 881.00000       | 776                  | 19.34      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.85  | Call         |           | 319.00000       | 355                  | 19.62      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.85  | Put          |           | 957.00000       | 848                  | 19.62      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.20  | Call         |           | 248.00000       | 275                  | 20.62      | 0.00         | 0                   | 13,397.00       |
| € / R On 14/12/2009 Currency Future | 12.20  | Put          |           | 1,236.00000     | 1,118                | 20.62      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.60  | Call         |           | 39.00000        | 45                   | 24.84      | 0.00         | 0                   | 12,462.00       |
| € / R On 14/12/2009 Currency Future | 14.60  | Put          |           | 3,428.00000     | 3,288                | 24.84      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.90  | Call         |           | 307.00000       | 342                  | 19.76      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.90  | Put          |           | 996.00000       | 885                  | 19.76      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.70  | Call         |           | 356.00000       | 398                  | 19.20      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.70  | Put          |           | 844.00000       | 741                  | 19.20      | 0.00         | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 11.50  | Call         |     |       | 414.00000       | 463                  | 18.63      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.50  | Put          |     |       | 702.00000       | 606                  | 18.63      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.30  | Call         |     |       | 482.00000       | 541                  | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.30  | Put          |     |       | 570.00000       | 484                  | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.55  | Call         |     |       | 398.00000       | 446                  | 18.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.55  | Put          |     |       | 737.00000       | 639                  | 18.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.60  | Call         |     |       | 384.00000       | 429                  | 18.91      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.60  | Put          |     |       | 772.00000       | 672                  | 18.91      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.65  | Call         |     |       | 369.00000       | 413                  | 19.06      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.65  | Put          |     |       | 808.00000       | 706                  | 19.06      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.00  | Call         |     |       | 286.00000       | 318                  | 20.05      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.00  | Put          |     |       | 1,074.00000     | 961                  | 20.05      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.05  | Call         |     |       | 276.00000       | 307                  | 20.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.05  | Put          |     |       | 1,114.00000     | 1,000                | 20.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.10  | Call         |     |       | 266.00000       | 296                  | 20.33      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.10  | Put          |     |       | 1,155.00000     | 1,039                | 20.33      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.95  | Call         |     |       | 296.00000       | 330                  | 19.91      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.95  | Put          |     |       | 1,035.00000     | 923                  | 19.91      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.15  | Call         |     |       | 257.00000       | 285                  | 20.47      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.15  | Put          |     |       | 1,195.00000     | 1,078                | 20.47      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.25  | Call         |     |       | 240.00000       | 266                  | 20.76      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.25  | Put          |     |       | 1,278.00000     | 1,159                | 20.76      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.55  | Call         |     |       | 196.00000       | 216                  | 21.61      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.55  | Put          |     |       | 1,534.00000     | 1,409                | 21.61      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.45  | Call         |     |       | 209.00000       | 231                  | 21.32      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.45  | Put          |     |       | 1,448.00000     | 1,324                | 21.32      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.40  | Call         |     |       | 216.00000       | 239                  | 21.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.40  | Put          |     |       | 1,405.00000     | 1,282                | 21.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.65  | Call         |     |       | 183.00000       | 202                  | 21.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.65  | Put          |     |       | 1,622.00000     | 1,495                | 21.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.70  | Call         |     |       | 178.00000       | 195                  | 22.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.70  | Put          |     |       | 1,666.00000     | 1,538                | 22.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.75  | Call         |     |       | 172.00000       | 189                  | 22.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.75  | Put          |     |       | 1,710.00000     | 1,582                | 22.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.80  | Call         |     |       | 167.00000       | 183                  | 22.32      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.80  | Put          |     |       | 1,755.00000     | 1,626                | 22.32      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.00  | Call         |     |       | 147.00000       | 161                  | 22.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.00  | Put          |     |       | 1,936.00000     | 1,804                | 22.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.20  | Call         |     |       | 131.00000       | 143                  | 23.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.20  | Put          |     |       | 2,120.00000     | 1,986                | 23.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.40  | Call         |     |       | 111.00000       | 125                  | 23.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.40  | Put          |     |       | 2,299.00000     | 2,168                | 23.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.30  | Call         |     |       | 120.00000       | 134                  | 23.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.30  | Put          |     |       | 2,209.00000     | 2,077                | 23.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.35  | Call         |     |       | 115.00000       | 131                  | 23.88      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 13.35  | Put          |           | 2,254.00000     | 2,124                | 23.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.35  | Call         |           | 115.00000       | 131                  | 23.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.35  | Put          |           | 2,254.00000     | 2,124                | 23.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.65  | Call         |           | 89.00000        | 101                  | 24.11      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.65  | Put          |           | 2,528.00000     | 2,394                | 24.11      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.70  | Call         |           | 85.00000        | 97                   | 24.15      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.70  | Put          |           | 2,574.00000     | 2,440                | 24.15      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.60  | Call         |           | 93.00000        | 106                  | 24.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.60  | Put          |           | 2,482.00000     | 2,349                | 24.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.55  | Call         |           | 97.00000        | 110                  | 24.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.55  | Put          |           | 2,436.00000     | 2,303                | 24.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.50  | Call         |           | 101.00000       | 115                  | 23.99      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.50  | Put          |           | 2,390.00000     | 2,258                | 23.99      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.55  | Call         |           | 97.00000        | 110                  | 24.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.55  | Put          |           | 2,436.00000     | 2,303                | 24.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.45  | Call         |           | 106.00000       | 120                  | 23.95      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.45  | Put          |           | 2,344.00000     | 2,213                | 23.95      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.85  | Call         |           | 75.00000        | 85                   | 24.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.85  | Put          |           | 2,713.00000     | 2,578                | 24.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.25  | Call         |           | 126.00000       | 138                  | 23.59      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.25  | Put          |           | 2,164.00000     | 2,031                | 23.59      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.85  | Call         |           | 31.00000        | 36                   | 25.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.85  | Put          |           | 3,670.00000     | 3,529                | 25.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.75  | Call         |           | 82.00000        | 93                   | 24.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.75  | Put          |           | 2,620.00000     | 2,486                | 24.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.95  | Call         |           | 69.00000        | 78                   | 24.34      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.95  | Put          |           | 2,807.00000     | 2,671                | 24.34      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.05  | Call         |           | 63.00000        | 72                   | 24.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.05  | Put          |           | 2,902.00000     | 2,765                | 24.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.15  | Call         |           | 58.00000        | 66                   | 24.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.15  | Put          |           | 2,996.00000     | 2,859                | 24.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.25  | Call         |           | 53.00000        | 60                   | 24.57      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.25  | Put          |           | 3,091.00000     | 2,953                | 24.57      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.30  | Call         |           | 120.00000       | 134                  | 23.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.30  | Put          |           | 2,209.00000     | 2,077                | 23.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.40  | Call         |           | 111.00000       | 125                  | 23.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.40  | Put          |           | 2,299.00000     | 2,168                | 23.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.80  | Call         |           | 78.00000        | 89                   | 24.22      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.80  | Put          |           | 2,667.00000     | 2,532                | 24.22      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.90  | Call         |           | 72.00000        | 82                   | 24.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.90  | Put          |           | 2,760.00000     | 2,625                | 24.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.00  | Call         |           | 66.00000        | 75                   | 24.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.00  | Put          |           | 2,854.00000     | 2,718                | 24.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.05  | Call         |           | 143.00000       | 156                  | 23.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.05  | Put          |           | 1,982.00000     | 1,849                | 23.03      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 13.15  | Call         |     |       | 135.00000       | 147                  | 23.31      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.15  | Put          |     |       | 2,073.00000     | 1,940                | 23.31      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.65  | Call         |     |       | 89.00000        | 101                  | 24.11      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.65  | Put          |     |       | 2,528.00000     | 2,394                | 24.11      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.15  | Call         |     |       | 135.00000       | 147                  | 23.31      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.15  | Put          |     |       | 2,073.00000     | 1,940                | 23.31      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.85  | Call         |     |       | 75.00000        | 85                   | 24.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.85  | Put          |     |       | 2,713.00000     | 2,578                | 24.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.10  | Call         |     |       | 139.00000       | 151                  | 23.17      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.10  | Put          |     |       | 2,027.00000     | 1,894                | 23.17      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.80  | Call         |     |       | 78.00000        | 89                   | 24.22      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.80  | Put          |     |       | 2,667.00000     | 2,532                | 24.22      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.90  | Call         |     |       | 72.00000        | 82                   | 24.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.90  | Put          |     |       | 2,760.00000     | 2,625                | 24.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.10  | Call         |     |       | 60.00000        | 69                   | 24.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.10  | Put          |     |       | 2,949.00000     | 2,812                | 24.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.05  | Call         |     |       | 63.00000        | 72                   | 24.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.05  | Put          |     |       | 2,902.00000     | 2,765                | 24.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.95  | Call         |     |       | 152.00000       | 166                  | 22.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.95  | Put          |     |       | 1,890.00000     | 1,759                | 22.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.90  | Call         |     |       | 157.00000       | 172                  | 22.60      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.90  | Put          |     |       | 1,845.00000     | 1,715                | 22.60      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.10  | Call         |     |       | 139.00000       | 151                  | 23.17      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.10  | Put          |     |       | 2,027.00000     | 1,894                | 23.17      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.60  | Call         |     |       | 93.00000        | 106                  | 24.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.60  | Put          |     |       | 2,482.00000     | 2,349                | 24.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.90  | Call         |     |       | 157.00000       | 172                  | 22.60      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.90  | Put          |     |       | 1,845.00000     | 1,715                | 22.60      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.85  | Call         |     |       | 162.00000       | 177                  | 22.46      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.85  | Put          |     |       | 1,800.00000     | 1,670                | 22.46      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.05  | Call         |     |       | 143.00000       | 156                  | 23.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.05  | Put          |     |       | 1,982.00000     | 1,849                | 23.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.50  | Call         |     |       | 202.00000       | 223                  | 21.47      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.50  | Put          |     |       | 1,491.00000     | 1,366                | 21.47      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.60  | Call         |     |       | 189.00000       | 209                  | 21.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.60  | Put          |     |       | 1,578.00000     | 1,452                | 21.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.35  | Call         |     |       | 224.00000       | 248                  | 21.04      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.35  | Put          |     |       | 1,362.00000     | 1,241                | 21.04      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.65  | Call         |     |       | 183.00000       | 202                  | 21.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.65  | Put          |     |       | 1,622.00000     | 1,495                | 21.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.30  | Call         |     |       | 231.00000       | 256                  | 20.90      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.30  | Put          |     |       | 1,320.00000     | 1,199                | 20.90      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.40  | Call         |     |       | 216.00000       | 239                  | 21.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.40  | Put          |     |       | 1,405.00000     | 1,282                | 21.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.60  | Call         |     |       | 189.00000       | 209                  | 21.75      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 12.60  | Put          |           | 1,578.00000     | 1,452                | 21.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.65  | Call         |           | 808.00000       | 903                  | 17.01      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.65  | Put          |           | 246.00000       | 196                  | 17.01      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.15  | Call         |           | 542.00000       | 612                  | 17.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.15  | Put          |           | 481.00000       | 405                  | 17.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.65  | Call         |           | 37.00000        | 43                   | 24.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.65  | Put          |           | 3,476.00000     | 3,336                | 24.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.45  | Call         |           | 939.00000       | 1,044                | 16.66      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.45  | Put          |           | 177.00000       | 137                  | 16.66      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.95  | Call         |           | 638.00000       | 718                  | 17.52      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.95  | Put          |           | 377.00000       | 311                  | 17.52      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.45  | Call         |           | 430.00000       | 481                  | 18.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.45  | Put          |           | 668.00000       | 574                  | 18.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.75  | Call         |           | 34.00000        | 39                   | 24.95      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.75  | Put          |           | 3,573.00000     | 3,432                | 24.95      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.55   | Call         |           | 1,708.00000     | 1,845                | 18.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.55   | Put          |           | 46.00000        | 38                   | 18.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.05  | Call         |           | 589.00000       | 663                  | 17.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.05  | Put          |           | 427.00000       | 356                  | 17.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.55  | Call         |           | 19.00000        | 21                   | 25.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.55  | Put          |           | 4,357.00000     | 4,214                | 25.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.05  | Call         |           | 9.00000         | 9                    | 28.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.05  | Put          |           | 5,847.00000     | 5,702                | 28.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.55  | Call         |           | 4.00000         | 4                    | 30.13      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.55  | Put          |           | 7,342.00000     | 7,197                | 30.13      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.25   | Call         |           | 1,992.00000     | 2,133                | 19.76      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.25   | Put          |           | 30.00000        | 26                   | 19.76      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.75  | Call         |           | 748.00000       | 838                  | 17.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.75  | Put          |           | 286.00000       | 231                  | 17.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.25  | Call         |           | 23.00000        | 26                   | 25.34      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.25  | Put          |           | 4,061.00000     | 3,919                | 25.34      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.75  | Call         |           | 10.00000        | 11                   | 27.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.75  | Put          |           | 5,549.00000     | 5,404                | 27.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.25  | Call         |           | 4.00000         | 5                    | 29.83      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.25  | Put          |           | 7,043.00000     | 6,898                | 29.83      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.20  | Call         |           | 248.00000       | 275                  | 20.62      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.20  | Put          |           | 1,236.00000     | 1,118                | 20.62      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.10   | Call         |           | 2,136.00000     | 2,278                | 20.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.10   | Put          |           | 25.00000        | 21                   | 20.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.60  | Call         |           | 839.00000       | 937                  | 16.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.60  | Put          |           | 228.00000       | 180                  | 16.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.10  | Call         |           | 25.00000        | 29                   | 25.22      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.10  | Put          |           | 3,914.00000     | 3,772                | 25.22      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.60  | Call         |           | 11.00000        | 12                   | 27.62      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.60  | Put          |           | 5,399.00000     | 5,255                | 27.62      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 18.10  | Call         |     |       | 5.00000         | 5                    | 29.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.10  | Put          |     |       | 6,893.00000     | 6,748                | 29.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.80   | Call         |     |       | 3,415.00000     | 3,559                | 23.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.80   | Put          |     |       | 3.00000         | 2                    | 23.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.80   | Call         |     |       | 2,429.00000     | 2,572                | 21.39      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.80   | Put          |     |       | 17.00000        | 15                   | 21.39      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.80   | Call         |     |       | 1,476.00000     | 1,611                | 18.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.80   | Put          |     |       | 65.00000        | 54                   | 18.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.80  | Call         |     |       | 719.00000       | 807                  | 17.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.80  | Put          |     |       | 308.00000       | 250                  | 17.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.80  | Call         |     |       | 33.00000        | 38                   | 24.99      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.80  | Put          |     |       | 3,621.00000     | 3,481                | 24.99      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.80  | Call         |     |       | 16.00000        | 18                   | 26.21      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.80  | Put          |     |       | 4,605.00000     | 4,461                | 26.21      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.70   | Call         |     |       | 3,514.00000     | 3,659                | 23.42      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.70   | Put          |     |       | 2.00000         | 2                    | 23.42      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.70   | Call         |     |       | 2,527.00000     | 2,670                | 21.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.70   | Put          |     |       | 15.00000        | 13                   | 21.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.70   | Call         |     |       | 1,568.00000     | 1,704                | 18.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.70   | Put          |     |       | 57.00000        | 47                   | 18.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.70  | Call         |     |       | 777.00000       | 870                  | 17.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.70  | Put          |     |       | 266.00000       | 213                  | 17.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.70  | Call         |     |       | 36.00000        | 41                   | 24.91      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.70  | Put          |     |       | 3,524.00000     | 3,384                | 24.91      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.70  | Call         |     |       | 17.00000        | 19                   | 26.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.70  | Put          |     |       | 4,506.00000     | 4,362                | 26.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.65   | Call         |     |       | 3,564.00000     | 3,708                | 23.46      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.65   | Put          |     |       | 2.00000         | 1                    | 23.46      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.65   | Call         |     |       | 2,576.00000     | 2,719                | 21.93      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.65   | Put          |     |       | 14.00000        | 12                   | 21.93      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.65   | Call         |     |       | 1,614.00000     | 1,751                | 18.53      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.65   | Put          |     |       | 53.00000        | 44                   | 18.53      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.65  | Call         |     |       | 18.00000        | 20                   | 25.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.65  | Put          |     |       | 4,456.00000     | 4,313                | 25.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.90   | Call         |     |       | 3,315.00000     | 3,460                | 23.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.90   | Put          |     |       | 4.00000         | 3                    | 23.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.90   | Call         |     |       | 2,331.00000     | 2,474                | 21.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.90   | Put          |     |       | 19.00000        | 17                   | 21.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.90   | Call         |     |       | 1,386.00000     | 1,519                | 17.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.90   | Put          |     |       | 74.00000        | 62                   | 17.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.90  | Call         |     |       | 664.00000       | 747                  | 17.43      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.90  | Put          |     |       | 353.00000       | 290                  | 17.43      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.90  | Call         |     |       | 30.00000        | 35                   | 25.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.90  | Put          |     |       | 3,719.00000     | 3,578                | 25.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.90  | Call         |     |       | 15.00000        | 17                   | 26.38      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 15.90  | Put          |           | 4,704.00000     | 4,560                | 26.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.00   | Call         |           | 3,216.00000     | 3,361                | 23.23      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.00   | Put          |           | 5.00000         | 4                    | 23.23      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.00   | Call         |           | 2,233.00000     | 2,376                | 20.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.00   | Put          |           | 22.00000        | 19                   | 20.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.00  | Call         |           | 1,296.00000     | 1,428                | 17.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.00  | Put          |           | 85.00000        | 71                   | 17.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.00  | Call         |           | 613.00000       | 690                  | 17.61      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.00  | Put          |           | 401.00000       | 333                  | 17.61      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.00  | Call         |           | 28.00000        | 32                   | 25.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.00  | Put          |           | 3,816.00000     | 3,675                | 25.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.00  | Call         |           | 15.00000        | 16                   | 26.56      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.00  | Put          |           | 4,803.00000     | 4,659                | 26.56      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.10   | Call         |           | 3,118.00000     | 3,262                | 23.17      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.10   | Put          |           | 6.00000         | 5                    | 23.17      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.10  | Call         |           | 1,208.00000     | 1,338                | 17.22      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.10  | Put          |           | 97.00000        | 81                   | 17.22      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.10  | Call         |           | 565.00000       | 637                  | 17.78      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.10  | Put          |           | 453.00000       | 380                  | 17.78      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.10  | Call         |           | 14.00000        | 15                   | 26.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.10  | Put          |           | 4,902.00000     | 4,758                | 26.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.05   | Call         |           | 3,167.00000     | 3,311                | 23.20      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.05   | Put          |           | 6.00000         | 4                    | 23.20      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.05   | Call         |           | 2,185.00000     | 2,327                | 20.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.05   | Put          |           | 23.00000        | 20                   | 20.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.05  | Call         |           | 1,252.00000     | 1,383                | 17.37      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.05  | Put          |           | 90.00000        | 76                   | 17.37      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.05  | Call         |           | 26.00000        | 30                   | 25.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.05  | Put          |           | 3,865.00000     | 3,723                | 25.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.05  | Call         |           | 14.00000        | 16                   | 26.65      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.05  | Put          |           | 4,853.00000     | 4,709                | 26.65      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.85   | Call         |           | 3,365.00000     | 3,510                | 23.33      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.85   | Put          |           | 3.00000         | 3                    | 23.33      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.85   | Call         |           | 2,380.00000     | 2,523                | 21.21      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.85   | Put          |           | 18.00000        | 16                   | 21.21      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.85   | Call         |           | 1,431.00000     | 1,565                | 17.95      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.85   | Put          |           | 69.00000        | 58                   | 17.95      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.85  | Call         |           | 691.00000       | 776                  | 17.35      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.85  | Put          |           | 330.00000       | 269                  | 17.35      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.85  | Call         |           | 16.00000        | 17                   | 26.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.85  | Put          |           | 4,654.00000     | 4,510                | 26.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.75   | Call         |           | 3,464.00000     | 3,609                | 23.39      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.75   | Put          |           | 3.00000         | 2                    | 23.39      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.75   | Call         |           | 2,477.00000     | 2,621                | 21.57      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.75   | Put          |           | 16.00000        | 14                   | 21.57      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 9.75   | Call         |           | 1,522.00000     | 1,658                | 18.24      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.75   | Put          |           | 60.00000        | 51                   | 18.24      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.75  | Call         |           | 17.00000        | 19                   | 26.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.75  | Put          |           | 4,555.00000     | 4,412                | 26.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.60   | Call         |           | 3,613.00000     | 3,758                | 23.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.60   | Put          |           | 2.00000         | 1                    | 23.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.60   | Call         |           | 2,625.00000     | 2,768                | 22.11      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.60   | Put          |           | 13.00000        | 11                   | 22.11      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.60   | Call         |           | 1,661.00000     | 1,798                | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.60   | Put          |           | 49.00000        | 41                   | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.60  | Call         |           | 18.00000        | 20                   | 25.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.60  | Put          |           | 4,407.00000     | 4,263                | 25.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.60   | Call         |           | 3,613.00000     | 3,758                | 23.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.60   | Put          |           | 2.00000         | 1                    | 23.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.50   | Call         |           | 3,713.00000     | 3,858                | 23.55      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.50   | Put          |           | 1.00000         | 1                    | 23.55      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.50   | Call         |           | 2,723.00000     | 2,867                | 22.47      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.50   | Put          |           | 12.00000        | 10                   | 22.47      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.50   | Call         |           | 1,754.00000     | 1,893                | 18.97      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.50   | Put          |           | 43.00000        | 36                   | 18.97      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.50  | Call         |           | 905.00000       | 1,007                | 16.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.50  | Put          |           | 193.00000       | 150                  | 16.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.50  | Call         |           | 43.00000        | 49                   | 24.76      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.50  | Put          |           | 3,331.00000     | 3,192                | 24.76      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.50  | Call         |           | 19.00000        | 21                   | 25.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.50  | Put          |           | 4,308.00000     | 4,164                | 25.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.30   | Call         |           | 3,912.00000     | 4,058                | 23.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.30   | Put          |           | 1.00000         | 1                    | 23.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.30   | Call         |           | 2,920.00000     | 3,064                | 23.04      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.30   | Put          |           | 9.00000         | 7                    | 23.04      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.30   | Call         |           | 1,944.00000     | 2,084                | 19.58      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.30   | Put          |           | 32.00000        | 27                   | 19.58      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.30  | Call         |           | 1,046.00000     | 1,162                | 16.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.30  | Put          |           | 134.00000       | 105                  | 16.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.30  | Call         |           | 51.00000        | 58                   | 24.61      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.30  | Put          |           | 3,139.00000     | 3,001                | 24.61      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.30  | Call         |           | 22.00000        | 25                   | 25.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.30  | Put          |           | 4,110.00000     | 3,968                | 25.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.20   | Call         |           | 4,012.00000     | 4,157                | 23.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.20   | Put          |           | 1.00000         | 0                    | 23.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.20   | Call         |           | 3,019.00000     | 3,163                | 23.11      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.20   | Put          |           | 8.00000         | 6                    | 23.11      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.20   | Call         |           | 2,040.00000     | 2,181                | 19.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.20   | Put          |           | 28.00000        | 24                   | 19.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.20  | Call         |           | 1,122.00000     | 1,249                | 16.93      | 0.00  | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 10.20  | Put          |     |       | 110.00000       | 92                   | 16.93      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.20  | Call         |     |       | 55.00000        | 63                   | 24.53      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.20  | Put          |     |       | 3,044.00000     | 2,906                | 24.53      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.20  | Call         |     |       | 23.00000        | 27                   | 25.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.20  | Put          |     |       | 4,012.00000     | 3,870                | 25.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.20  | Call         |     |       | 8.00000         | 9                    | 28.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.20  | Put          |     |       | 5,997.00000     | 5,852                | 28.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.20  | Call         |     |       | 3.00000         | 3                    | 30.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.20  | Put          |     |       | 7,991.00000     | 7,846                | 30.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.30  | Call         |     |       | 8.00000         | 8                    | 28.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.30  | Put          |     |       | 6,096.00000     | 5,951                | 28.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.30  | Call         |     |       | 2.00000         | 3                    | 30.87      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.30  | Put          |     |       | 8,091.00000     | 7,946                | 30.87      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.40   | Call         |     |       | 3,813.00000     | 3,958                | 23.61      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.40   | Put          |     |       | 1.00000         | 1                    | 23.61      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.40   | Call         |     |       | 2,822.00000     | 2,966                | 22.83      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.40   | Put          |     |       | 10.00000        | 9                    | 22.83      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.40   | Call         |     |       | 1,849.00000     | 1,988                | 19.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.40   | Put          |     |       | 37.00000        | 31                   | 19.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.40  | Call         |     |       | 974.00000       | 1,081                | 16.58      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.40  | Put          |     |       | 162.00000       | 124                  | 16.58      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.40  | Call         |     |       | 21.00000        | 23                   | 25.50      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.40  | Put          |     |       | 4,209.00000     | 4,066                | 25.50      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.40  | Call         |     |       | 7.00000         | 8                    | 28.99      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.40  | Put          |     |       | 6,196.00000     | 6,051                | 28.99      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.40  | Call         |     |       | 2.00000         | 2                    | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.40  | Put          |     |       | 8,191.00000     | 8,045                | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.50  | Call         |     |       | 7.00000         | 8                    | 29.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.50  | Put          |     |       | 6,295.00000     | 6,151                | 29.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.50  | Call         |     |       | 2.00000         | 2                    | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.50  | Put          |     |       | 8,290.00000     | 8,145                | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.65  | Call         |     |       | 6.00000         | 7                    | 29.24      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.65  | Put          |     |       | 6,445.00000     | 6,300                | 29.24      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.65  | Call         |     |       | 2.00000         | 2                    | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.65  | Put          |     |       | 8,440.00000     | 8,295                | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.75  | Call         |     |       | 6.00000         | 6                    | 29.34      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.75  | Put          |     |       | 6,544.00000     | 6,399                | 29.34      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.75  | Call         |     |       | 2.00000         | 2                    | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.75  | Put          |     |       | 8,540.00000     | 8,395                | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.90  | Call         |     |       | 5.00000         | 6                    | 29.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.90  | Put          |     |       | 6,694.00000     | 6,549                | 29.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.90  | Call         |     |       | 1.00000         | 2                    | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.90  | Put          |     |       | 8,690.00000     | 8,545                | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.85  | Call         |     |       | 5.00000         | 6                    | 29.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.85  | Put          |     |       | 6,644.00000     | 6,499                | 29.44      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 19.85  | Call         |           | 1.00000         | 2                    | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.85  | Put          |           | 8,640.00000     | 8,495                | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.60  | Call         |           | 6.00000         | 7                    | 29.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.60  | Put          |           | 6,395.00000     | 6,250                | 29.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.60  | Call         |           | 2.00000         | 2                    | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.60  | Put          |           | 8,390.00000     | 8,245                | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.25   | Call         |           | 3,962.00000     | 4,107                | 23.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.25   | Put          |           | 1.00000         | 0                    | 23.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.25   | Call         |           | 2,970.00000     | 3,114                | 23.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.25   | Put          |           | 8.00000         | 7                    | 23.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.25  | Call         |           | 1,083.00000     | 1,206                | 16.78      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.25  | Put          |           | 122.00000       | 99                   | 16.78      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.25  | Call         |           | 8.00000         | 9                    | 28.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.25  | Put          |           | 6,046.00000     | 5,902                | 28.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.25  | Call         |           | 2.00000         | 3                    | 30.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.25  | Put          |           | 8,041.00000     | 7,896                | 30.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.35   | Call         |           | 0.00000         | 4,008                | 23.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.35   | Put          |           | 0.00000         | 1                    | 23.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.35   | Call         |           | 0.00000         | 3,015                | 23.01      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.35   | Put          |           | 0.00000         | 8                    | 23.01      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.35   | Call         |           | 0.00000         | 2,036                | 19.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.35   | Put          |           | 0.00000         | 29                   | 19.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.35  | Call         |           | 0.00000         | 1,119                | 16.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.35  | Put          |           | 0.00000         | 112                  | 16.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.35  | Call         |           | 0.00000         | 519                  | 18.20      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.35  | Put          |           | 0.00000         | 512                  | 18.20      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.35  | Call         |           | 0.00000         | 24                   | 25.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.35  | Put          |           | 0.00000         | 4,017                | 25.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.35  | Call         |           | 0.00000         | 8                    | 28.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.35  | Put          |           | 0.00000         | 6,001                | 28.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.35  | Call         |           | 0.00000         | 3                    | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.35  | Put          |           | 0.00000         | 7,996                | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future |        |              | 11.54890  | 11.40180        |                      | 18.51      | 0.00  | 0                   | 1,116.00        |
| € / R On 15/03/2010 Currency Future | 11.40  | Call         |           | 0.00000         | 746                  | 18.25      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.40  | Put          |           | 0.00000         | 597                  | 18.25      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.45  | Call         |           | 660.00000       | 724                  | 18.34      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.45  | Put          |           | 708.00000       | 625                  | 18.34      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.60  | Call         |           | 607.00000       | 663                  | 18.64      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.60  | Put          |           | 805.00000       | 714                  | 18.64      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.80  | Call         |           | 544.00000       | 594                  | 19.12      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.80  | Put          |           | 942.00000       | 845                  | 19.12      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.95  | Call         |           | 502.00000       | 547                  | 19.48      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.95  | Put          |           | 1,050.00000     | 948                  | 19.48      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.05  | Call         |           | 476.00000       | 519                  | 19.73      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.05  | Put          |           | 1,124.00000     | 1,020                | 19.73      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 12.10  | Call         |     |       | 464.00000       | 505                  | 19.85      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.10  | Put          |     |       | 1,162.00000     | 1,056                | 19.85      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.00  | Call         |     |       | 489.00000       | 533                  | 19.61      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.00  | Put          |     |       | 1,087.00000     | 984                  | 19.61      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.85  | Call         |     |       | 529.00000       | 578                  | 19.24      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.85  | Put          |     |       | 977.00000       | 879                  | 19.24      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.70  | Call         |     |       | 574.00000       | 627                  | 18.88      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.70  | Put          |     |       | 872.00000       | 778                  | 18.88      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.70  | Call         |     |       | 574.00000       | 627                  | 18.88      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.70  | Put          |     |       | 872.00000       | 778                  | 18.88      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.50  | Call         |     |       | 641.00000       | 702                  | 18.43      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.50  | Put          |     |       | 740.00000       | 654                  | 18.43      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.35  | Call         |     |       | 699.00000       | 768                  | 18.17      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.35  | Put          |     |       | 647.00000       | 569                  | 18.17      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.90  | Call         |     |       | 515.00000       | 562                  | 19.36      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.90  | Put          |     |       | 1,013.00000     | 913                  | 19.36      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.75  | Call         |     |       | 559.00000       | 610                  | 19.00      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.75  | Put          |     |       | 907.00000       | 811                  | 19.00      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.15  | Call         |     |       | 452.00000       | 492                  | 19.97      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.15  | Put          |     |       | 1,200.00000     | 1,093                | 19.97      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.20  | Call         |     |       | 440.00000       | 479                  | 20.09      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.20  | Put          |     |       | 1,238.00000     | 1,130                | 20.09      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.25  | Call         |     |       | 429.00000       | 467                  | 20.21      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.25  | Put          |     |       | 1,277.00000     | 1,168                | 20.21      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.25   | Call         |     |       | 3,171.00000     | 3,316                | 21.68      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.25   | Put          |     |       | 19.00000        | 17                   | 21.68      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.25   | Call         |     |       | 2,193.00000     | 2,336                | 17.78      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.25   | Put          |     |       | 41.00000        | 38                   | 17.78      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.25  | Call         |     |       | 1,330.00000     | 1,447                | 16.70      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.25  | Put          |     |       | 179.00000       | 148                  | 16.70      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.25  | Call         |     |       | 742.00000       | 815                  | 18.00      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.25  | Put          |     |       | 591.00000       | 516                  | 18.00      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.25  | Call         |     |       | 268.00000       | 289                  | 22.64      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.25  | Put          |     |       | 2,117.00000     | 1,990                | 22.64      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.25  | Call         |     |       | 162.00000       | 177                  | 24.28      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.25  | Put          |     |       | 3,010.00000     | 2,878                | 24.28      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.25  | Call         |     |       | 100.00000       | 109                  | 25.59      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.25  | Put          |     |       | 3,949.00000     | 3,810                | 25.59      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.25  | Call         |     |       | 52.00000        | 59                   | 25.89      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.25  | Put          |     |       | 4,900.00000     | 4,760                | 25.89      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.20   | Call         |     |       | 3,220.00000     | 3,365                | 21.83      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.20   | Put          |     |       | 18.00000        | 16                   | 21.83      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.20   | Call         |     |       | 2,241.00000     | 2,385                | 17.99      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.20   | Put          |     |       | 39.00000        | 36                   | 17.99      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.20  | Call         |     |       | 1,369.00000     | 1,487                | 16.69      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 10.20  | Put          |           | 167.00000       | 138                  | 16.69      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.20  | Call         |           | 765.00000       | 839                  | 17.91      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.20  | Put          |           | 563.00000       | 490                  | 17.91      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.20  | Call         |           | 274.00000       | 296                  | 22.52      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.20  | Put          |           | 2,072.00000     | 1,947                | 22.52      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.20  | Call         |           | 166.00000       | 182                  | 24.22      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.20  | Put          |           | 2,964.00000     | 2,833                | 24.22      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.20  | Call         |           | 103.00000       | 112                  | 25.52      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.20  | Put          |           | 3,901.00000     | 3,763                | 25.52      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.20  | Call         |           | 54.00000        | 61                   | 25.90      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.20  | Put          |           | 4,852.00000     | 4,712                | 25.90      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.10   | Call         |           | 3,318.00000     | 3,463                | 22.13      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.10   | Put          |           | 16.00000        | 14                   | 22.13      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.10   | Call         |           | 2,339.00000     | 2,483                | 18.42      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.10   | Put          |           | 37.00000        | 34                   | 18.42      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.10  | Call         |           | 1,447.00000     | 1,568                | 16.66      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.10  | Put          |           | 145.00000       | 119                  | 16.66      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.10  | Call         |           | 812.00000       | 890                  | 17.74      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.10  | Put          |           | 510.00000       | 441                  | 17.74      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.10  | Call         |           | 286.00000       | 309                  | 22.27      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.10  | Put          |           | 1,984.00000     | 1,860                | 22.27      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.10  | Call         |           | 175.00000       | 191                  | 24.09      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.10  | Put          |           | 2,873.00000     | 2,742                | 24.09      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.10  | Call         |           | 107.00000       | 117                  | 25.39      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.10  | Put          |           | 3,806.00000     | 3,668                | 25.39      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.10  | Call         |           | 58.00000        | 65                   | 25.91      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.10  | Put          |           | 4,756.00000     | 4,616                | 25.91      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.05   | Call         |           | 3,367.00000     | 3,513                | 22.29      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.05   | Put          |           | 16.00000        | 14                   | 22.29      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.05   | Call         |           | 2,387.00000     | 2,532                | 18.63      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.05   | Put          |           | 35.00000        | 33                   | 18.63      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.05  | Call         |           | 1,487.00000     | 1,609                | 16.64      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.05  | Put          |           | 135.00000       | 110                  | 16.64      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.05  | Call         |           | 836.00000       | 917                  | 17.65      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.05  | Put          |           | 485.00000       | 418                  | 17.65      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.05  | Call         |           | 293.00000       | 316                  | 22.15      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.05  | Put          |           | 1,941.00000     | 1,817                | 22.15      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.05  | Call         |           | 179.00000       | 196                  | 24.02      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.05  | Put          |           | 2,827.00000     | 2,697                | 24.02      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.05  | Call         |           | 110.00000       | 120                  | 25.33      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.05  | Put          |           | 3,758.00000     | 3,621                | 25.33      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.05  | Call         |           | 60.00000        | 68                   | 25.92      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.05  | Put          |           | 4,708.00000     | 4,569                | 25.92      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.15   | Call         |           | 3,269.00000     | 3,414                | 21.98      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.15   | Put          |           | 17.00000        | 15                   | 21.98      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 9.15   | Call         |           | 2,290.00000     | 2,434                | 18.21      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.15   | Put          |           | 38.00000        | 35                   | 18.21      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.15  | Call         |           | 1,407.00000     | 1,527                | 16.67      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.15  | Put          |           | 156.00000       | 128                  | 16.67      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.15  | Call         |           | 788.00000       | 864                  | 17.82      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.15  | Put          |           | 536.00000       | 466                  | 17.82      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.15  | Call         |           | 280.00000       | 302                  | 22.40      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.15  | Put          |           | 2,028.00000     | 1,903                | 22.40      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.15  | Call         |           | 170.00000       | 186                  | 24.15      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.15  | Put          |           | 2,919.00000     | 2,787                | 24.15      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.15  | Call         |           | 105.00000       | 114                  | 25.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.15  | Put          |           | 3,853.00000     | 3,715                | 25.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.15  | Call         |           | 56.00000        | 63                   | 25.91      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.15  | Put          |           | 4,804.00000     | 4,664                | 25.91      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.90   | Call         |           | 3,515.00000     | 3,661                | 22.74      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.90   | Put          |           | 13.00000        | 12                   | 22.74      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.90   | Call         |           | 2,534.00000     | 2,678                | 19.27      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.90   | Put          |           | 32.00000        | 29                   | 19.27      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.90   | Call         |           | 1,609.00000     | 1,735                | 16.60      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.90   | Put          |           | 108.00000       | 87                   | 16.60      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.90  | Call         |           | 914.00000       | 1,000                | 17.39      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.90  | Put          |           | 412.00000       | 351                  | 17.39      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.90  | Call         |           | 313.00000       | 339                  | 21.79      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.90  | Put          |           | 1,811.00000     | 1,690                | 21.79      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.90  | Call         |           | 194.00000       | 212                  | 23.82      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.90  | Put          |           | 2,692.00000     | 2,563                | 23.82      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.90  | Call         |           | 118.00000       | 129                  | 25.13      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.90  | Put          |           | 3,616.00000     | 3,480                | 25.13      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.90  | Call         |           | 66.00000        | 75                   | 25.94      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.90  | Put          |           | 4,565.00000     | 4,426                | 25.94      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.80   | Call         |           | 3,614.00000     | 3,759                | 23.04      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.80   | Put          |           | 12.00000        | 10                   | 23.04      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.80   | Call         |           | 2,631.00000     | 2,776                | 19.70      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.80   | Put          |           | 30.00000        | 27                   | 19.70      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.80   | Call         |           | 1,694.00000     | 1,822                | 16.57      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.80   | Put          |           | 92.00000        | 73                   | 16.57      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.80  | Call         |           | 969.00000       | 1,060                | 17.22      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.80  | Put          |           | 368.00000       | 311                  | 17.22      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.80  | Call         |           | 328.00000       | 355                  | 21.55      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.80  | Put          |           | 1,726.00000     | 1,606                | 21.55      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.80  | Call         |           | 204.00000       | 223                  | 23.69      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.80  | Put          |           | 2,602.00000     | 2,474                | 23.69      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.80  | Call         |           | 124.00000       | 135                  | 25.00      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.80  | Put          |           | 3,522.00000     | 3,386                | 25.00      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.80  | Call         |           | 71.00000        | 80                   | 25.95      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 15.80  | Put          |     |       | 4,469.00000     | 4,331                | 25.95      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.85   | Call         |     |       | 3,564.00000     | 3,710                | 22.89      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.85   | Put          |     |       | 13.00000        | 11                   | 22.89      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.85   | Call         |     |       | 2,583.00000     | 2,727                | 19.49      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.85   | Put          |     |       | 31.00000        | 28                   | 19.49      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.85   | Call         |     |       | 1,651.00000     | 1,779                | 16.59      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.85   | Put          |     |       | 100.00000       | 80                   | 16.59      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.85  | Call         |     |       | 941.00000       | 1,030                | 17.30      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.85  | Put          |     |       | 390.00000       | 331                  | 17.30      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.85  | Call         |     |       | 320.00000       | 347                  | 21.67      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.85  | Put          |     |       | 1,769.00000     | 1,648                | 21.67      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.85  | Call         |     |       | 199.00000       | 218                  | 23.76      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.85  | Put          |     |       | 2,647.00000     | 2,519                | 23.76      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.85  | Call         |     |       | 121.00000       | 132                  | 25.07      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.85  | Put          |     |       | 3,569.00000     | 3,433                | 25.07      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.85  | Call         |     |       | 69.00000        | 78                   | 25.94      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.85  | Put          |     |       | 4,517.00000     | 4,379                | 25.94      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.00   | Call         |     |       | 3,417.00000     | 3,562                | 22.44      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.00   | Put          |     |       | 15.00000        | 13                   | 22.44      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.00   | Call         |     |       | 2,436.00000     | 2,580                | 18.85      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.00   | Put          |     |       | 34.00000        | 31                   | 18.85      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.00  | Call         |     |       | 1,527.00000     | 1,651                | 16.63      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.00  | Put          |     |       | 125.00000       | 102                  | 16.63      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.00  | Call         |     |       | 862.00000       | 944                  | 17.56      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.00  | Put          |     |       | 460.00000       | 395                  | 17.56      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.00  | Call         |     |       | 299.00000       | 324                  | 22.03      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.00  | Put          |     |       | 1,897.00000     | 1,775                | 22.03      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.00  | Call         |     |       | 184.00000       | 201                  | 23.95      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.00  | Put          |     |       | 2,782.00000     | 2,652                | 23.95      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.00  | Call         |     |       | 113.00000       | 123                  | 25.26      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.00  | Put          |     |       | 3,711.00000     | 3,574                | 25.26      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.00  | Call         |     |       | 62.00000        | 70                   | 25.92      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.00  | Put          |     |       | 4,660.00000     | 4,521                | 25.92      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.95   | Call         |     |       | 3,466.00000     | 3,611                | 22.59      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.95   | Put          |     |       | 14.00000        | 12                   | 22.59      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.95   | Call         |     |       | 2,485.00000     | 2,629                | 19.06      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.95   | Put          |     |       | 33.00000        | 30                   | 19.06      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.95   | Call         |     |       | 1,568.00000     | 1,693                | 16.61      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.95   | Put          |     |       | 116.00000       | 94                   | 16.61      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.95  | Call         |     |       | 888.00000       | 972                  | 17.48      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.95  | Put          |     |       | 436.00000       | 373                  | 17.48      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.95  | Call         |     |       | 306.00000       | 331                  | 21.91      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.95  | Put          |     |       | 1,854.00000     | 1,732                | 21.91      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.95  | Call         |     |       | 189.00000       | 207                  | 23.89      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.95  | Put          |     |       | 2,737.00000     | 2,608                | 23.89      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 14.95  | Call         |     |       | 115.00000       | 126                  | 25.20      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.95  | Put          |     |       | 3,663.00000     | 3,527                | 25.20      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.95  | Call         |     |       | 64.00000        | 72                   | 25.93      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.95  | Put          |     |       | 4,612.00000     | 4,474                | 25.93      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.75   | Call         |     |       | 3,663.00000     | 3,809                | 23.20      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.75   | Put          |     |       | 11.00000        | 10                   | 23.20      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.75   | Call         |     |       | 2,680.00000     | 2,825                | 19.91      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.75   | Put          |     |       | 29.00000        | 26                   | 19.91      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.75   | Call         |     |       | 1,737.00000     | 1,866                | 16.56      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.75   | Put          |     |       | 85.00000        | 67                   | 16.56      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.75  | Call         |     |       | 998.00000       | 1,090                | 17.13      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.75  | Put          |     |       | 346.00000       | 291                  | 17.13      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.75  | Call         |     |       | 336.00000       | 364                  | 21.42      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.75  | Put          |     |       | 1,684.00000     | 1,565                | 21.42      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.75  | Call         |     |       | 209.00000       | 229                  | 23.63      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.75  | Put          |     |       | 2,558.00000     | 2,430                | 23.63      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.75  | Call         |     |       | 127.00000       | 138                  | 24.94      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.75  | Put          |     |       | 3,475.00000     | 3,339                | 24.94      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.75  | Call         |     |       | 74.00000        | 83                   | 25.96      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.75  | Put          |     |       | 4,422.00000     | 4,284                | 25.96      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.70   | Call         |     |       | 3,712.00000     | 3,858                | 23.35      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.70   | Put          |     |       | 11.00000        | 9                    | 23.35      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.70   | Call         |     |       | 2,729.00000     | 2,874                | 20.13      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.70   | Put          |     |       | 28.00000        | 26                   | 20.13      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.70   | Call         |     |       | 1,780.00000     | 1,910                | 16.54      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.70   | Put          |     |       | 78.00000        | 61                   | 16.54      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.70  | Call         |     |       | 1,027.00000     | 1,122                | 17.04      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.70  | Put          |     |       | 326.00000       | 273                  | 17.04      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.70  | Call         |     |       | 344.00000       | 373                  | 21.30      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.70  | Put          |     |       | 1,642.00000     | 1,524                | 21.30      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.70  | Call         |     |       | 215.00000       | 235                  | 23.56      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.70  | Put          |     |       | 2,513.00000     | 2,386                | 23.56      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.70  | Call         |     |       | 130.00000       | 142                  | 24.87      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.70  | Put          |     |       | 3,428.00000     | 3,293                | 24.87      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.70  | Call         |     |       | 76.00000        | 86                   | 25.96      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.70  | Put          |     |       | 4,375.00000     | 4,237                | 25.96      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.50   | Call         |     |       | 3,910.00000     | 4,056                | 23.80      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.50   | Put          |     |       | 9.00000         | 7                    | 23.80      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.50   | Call         |     |       | 2,926.00000     | 3,071                | 20.92      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.50   | Put          |     |       | 24.00000        | 22                   | 20.92      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.50   | Call         |     |       | 1,957.00000     | 2,094                | 16.71      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.50   | Put          |     |       | 55.00000        | 45                   | 16.71      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.50  | Call         |     |       | 1,152.00000     | 1,257                | 16.77      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.50  | Put          |     |       | 250.00000       | 208                  | 16.77      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.50  | Call         |     |       | 378.00000       | 411                  | 20.82      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 12.50  | Put          |           | 1,477.00000     | 1,362                | 20.82      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.50  | Call         |           | 239.00000       | 260                  | 23.24      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.50  | Put          |           | 2,337.00000     | 2,211                | 23.24      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.50  | Call         |           | 143.00000       | 156                  | 24.61      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.50  | Put          |           | 3,241.00000     | 3,107                | 24.61      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.50  | Call         |           | 88.00000        | 97                   | 25.92      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.50  | Put          |           | 4,186.00000     | 4,049                | 25.92      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.35   | Call         |           | 4,059.00000     | 4,204                | 23.80      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.35   | Put          |           | 7.00000         | 5                    | 23.80      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.35   | Call         |           | 3,073.00000     | 3,218                | 21.37      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.35   | Put          |           | 21.00000        | 19                   | 21.37      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.35   | Call         |           | 2,096.00000     | 2,239                | 17.35      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.35   | Put          |           | 44.00000        | 40                   | 17.35      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.35  | Call         |           | 1,256.00000     | 1,369                | 16.73      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.35  | Put          |           | 204.00000       | 170                  | 16.73      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.35  | Call         |           | 408.00000       | 444                  | 20.45      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.35  | Put          |           | 1,356.00000     | 1,245                | 20.45      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.35  | Call         |           | 257.00000       | 277                  | 22.88      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.35  | Put          |           | 2,205.00000     | 2,078                | 22.88      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.35  | Call         |           | 154.00000       | 168                  | 24.41      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.35  | Put          |           | 3,102.00000     | 2,970                | 24.41      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.35  | Call         |           | 96.00000        | 104                  | 25.72      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.35  | Put          |           | 4,044.00000     | 3,905                | 25.72      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.35  | Call         |           | 23.00000        | 26                   | 25.76      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.35  | Put          |           | 5,971.00000     | 5,828                | 25.76      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.35  | Call         |           | 12.00000        | 13                   | 28.19      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.35  | Put          |           | 7,960.00000     | 7,814                | 28.19      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.50  | Call         |           | 22.00000        | 24                   | 25.74      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.50  | Put          |           | 6,120.00000     | 5,975                | 25.74      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.50  | Call         |           | 11.00000        | 12                   | 28.39      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.50  | Put          |           | 8,109.00000     | 7,963                | 28.39      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.60   | Call         |           | 3,811.00000     | 3,957                | 23.65      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.60   | Put          |           | 10.00000        | 8                    | 23.65      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.60   | Call         |           | 2,828.00000     | 2,973                | 20.55      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.60   | Put          |           | 26.00000        | 24                   | 20.55      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.60   | Call         |           | 1,868.00000     | 2,000                | 16.52      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.60   | Put          |           | 66.00000        | 51                   | 16.52      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.60  | Call         |           | 1,088.00000     | 1,187                | 16.87      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.60  | Put          |           | 287.00000       | 238                  | 16.87      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.60  | Call         |           | 227.00000       | 248                  | 23.43      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.60  | Put          |           | 2,425.00000     | 2,299                | 23.43      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.60  | Call         |           | 82.00000        | 92                   | 25.97      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.60  | Put          |           | 4,280.00000     | 4,143                | 25.97      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.60  | Call         |           | 21.00000        | 22                   | 25.80      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.60  | Put          |           | 6,219.00000     | 6,073                | 25.80      | 0.00  | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 19.60  | Call         |           | 10.00000        | 12                   | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.60  | Put          |           | 8,209.00000     | 8,063                | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.70  | Call         |           | 20.00000        | 22                   | 25.94      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.70  | Put          |           | 6,318.00000     | 6,173                | 25.94      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.70  | Call         |           | 10.00000        | 11                   | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.70  | Put          |           | 8,308.00000     | 8,162                | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.85   | Call         |           | 3,564.00000     | 3,710                | 22.89      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.85   | Put          |           | 13.00000        | 11                   | 22.89      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.85  | Call         |           | 19.00000        | 20                   | 26.14      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.85  | Put          |           | 6,467.00000     | 6,322                | 26.14      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.85  | Call         |           | 9.00000         | 10                   | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.85  | Put          |           | 8,457.00000     | 8,311                | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.95  | Call         |           | 18.00000        | 20                   | 26.28      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.95  | Put          |           | 6,567.00000     | 6,421                | 26.28      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.95  | Call         |           | 8.00000         | 9                    | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.95  | Put          |           | 8,557.00000     | 8,410                | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 18.10  | Call         |           | 17.00000        | 19                   | 26.48      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 18.10  | Put          |           | 6,716.00000     | 6,570                | 26.48      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 20.10  | Call         |           | 8.00000         | 9                    | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 20.10  | Put          |           | 8,706.00000     | 8,560                | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 18.05  | Call         |           | 18.00000        | 19                   | 26.41      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 18.05  | Put          |           | 6,666.00000     | 6,520                | 26.41      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 20.05  | Call         |           | 8.00000         | 9                    | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 20.05  | Put          |           | 8,656.00000     | 8,510                | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.80  | Call         |           | 19.00000        | 21                   | 26.07      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.80  | Put          |           | 6,418.00000     | 6,272                | 26.07      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.80  | Call         |           | 9.00000         | 10                   | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.80  | Put          |           | 8,407.00000     | 8,261                | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.45   | Call         |           | 3,960.00000     | 4,105                | 23.80      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.45   | Put          |           | 8.00000         | 6                    | 23.80      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.45   | Call         |           | 2,975.00000     | 3,120                | 21.07      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.45   | Put          |           | 23.00000        | 21                   | 21.07      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.45   | Call         |           | 2,002.00000     | 2,142                | 16.93      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.45   | Put          |           | 50.00000        | 43                   | 16.93      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.45  | Call         |           | 1,185.00000     | 1,294                | 16.76      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.45  | Put          |           | 234.00000       | 195                  | 16.76      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.45  | Call         |           | 245.00000       | 266                  | 23.12      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.45  | Put          |           | 2,294.00000     | 2,167                | 23.12      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.45  | Call         |           | 91.00000        | 100                  | 25.85      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.45  | Put          |           | 4,139.00000     | 4,001                | 25.85      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.45  | Call         |           | 22.00000        | 25                   | 25.74      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.45  | Put          |           | 6,070.00000     | 5,926                | 25.74      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.45  | Call         |           | 11.00000        | 12                   | 28.32      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.45  | Put          |           | 8,060.00000     | 7,914                | 28.32      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.40   | Call         |           | 0.00000         | 4,155                | 23.80      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM       | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 7.40   | Put          |           |       | 0.00000         | 6                    | 23.80      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.40   | Call         |           |       | 0.00000         | 3,169                | 21.22      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.40   | Put          |           |       | 0.00000         | 20                   | 21.22      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.40   | Call         |           |       | 0.00000         | 2,191                | 17.14      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.40   | Put          |           |       | 0.00000         | 42                   | 17.14      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.40  | Call         |           |       | 0.00000         | 1,331                | 16.74      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.40  | Put          |           |       | 0.00000         | 182                  | 16.74      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.40  | Call         |           |       | 0.00000         | 271                  | 23.00      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.40  | Put          |           |       | 0.00000         | 2,122                | 23.00      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.40  | Call         |           |       | 0.00000         | 102                  | 25.79      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.40  | Put          |           |       | 0.00000         | 3,953                | 25.79      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.40  | Call         |           |       | 0.00000         | 26                   | 25.75      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.40  | Put          |           |       | 0.00000         | 5,877                | 25.75      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.40  | Call         |           |       | 0.00000         | 13                   | 28.25      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.40  | Put          |           |       | 0.00000         | 7,864                | 28.25      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.55   | Call         |           |       | 0.00000         | 4,007                | 23.80      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.55   | Put          |           |       | 0.00000         | 8                    | 23.80      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.55   | Call         |           |       | 0.00000         | 3,022                | 20.77      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.55   | Put          |           |       | 0.00000         | 23                   | 20.77      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.55   | Call         |           |       | 0.00000         | 2,046                | 16.50      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.55   | Put          |           |       | 0.00000         | 47                   | 16.50      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.55  | Call         |           |       | 0.00000         | 1,220                | 16.78      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.55  | Put          |           |       | 0.00000         | 221                  | 16.78      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.55  | Call         |           |       | 0.00000         | 682                  | 18.51      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.55  | Put          |           |       | 0.00000         | 683                  | 18.51      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.55  | Call         |           |       | 0.00000         | 255                  | 23.37      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.55  | Put          |           |       | 0.00000         | 2,256                | 23.37      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.55  | Call         |           |       | 0.00000         | 95                   | 25.98      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.55  | Put          |           |       | 0.00000         | 4,096                | 25.98      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.55  | Call         |           |       | 0.00000         | 23                   | 25.73      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.55  | Put          |           |       | 0.00000         | 6,024                | 25.73      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.55  | Call         |           |       | 0.00000         | 12                   | 28.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.55  | Put          |           |       | 0.00000         | 8,013                | 28.46      | 0.00  | 0                   | 0.00            |
| AL12 On 06/08/2009 Index Future     |        |              | 314.34400 |       | 315.43200       |                      | 0.00       | 0.00  | 0                   | 0.00            |
| AL13 On 06/08/2009 Index Future     |        |              | 244.37100 |       | 244.47300       |                      | 0.00       | 0.00  | 0                   | 7.00            |
| AL37 On 06/08/2009 Index Future     |        |              | 275.97800 |       | 276.42400       |                      | 0.00       | 0.00  | 0                   | 0.00            |
| AL7T On 06/08/2009 Index Future     |        |              | 308.94200 |       | 309.72900       |                      | 0.00       | 0.00  | 0                   | 0.00            |
| ALBI On 06/08/2009 Index Future     |        |              | 287.86800 |       | 288.50700       |                      | 0.00       | 0.00  | 0                   | 703.00          |

| Contract Details                | Strike Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|---------------------------------|---------------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ALBI On 05/11/2009 Index Future |                     | 293.03500 | 293.68500       |                      | 0.00       | 0.00  | 0                   | 0.00            |
| ALBI On 04/02/2010 Index Future |                     | 298.70500 | 299.36200       |                      | 0.00       | 0.00  | 0                   | 0.00            |
| CRD1 On 06/08/2009 Index Future |                     | 124.00100 | 124.15600       |                      | 0.00       | 0.00  | 0                   | 2.00            |
| CRD1 On 05/11/2009 Index Future |                     | 126.25500 | 126.41200       |                      | 0.00       | 0.00  | 0                   | 0.00            |
| CRD1 On 04/02/2010 Index Future |                     | 128.63800 | 128.79800       |                      | 0.00       | 0.00  | 0                   | 0.00            |
| GOVI On 06/08/2009 jGovi        |                     | 289.71800 | 290.34400       |                      | 0.00       | 0.00  | 0                   | 566.00          |
| GOVI On 05/11/2009 jGovi        |                     | 294.92400 | 295.56050       |                      | 0.00       | 0.00  | 0                   | 0.00            |
| GOVI On 04/02/2010 jGovi        |                     | 300.49100 | 301.14050       |                      | 0.00       | 0.00  | 0                   | 0.00            |
| ILBI On 06/08/2009 Index Future |                     | 361.19200 | 361.33800       |                      | 0.00       | 0.00  | 0                   | 3.00            |
| ILBI On 05/11/2009 Index Future |                     | 368.35200 | 368.50800       |                      | 0.00       | 0.00  | 0                   | 0.00            |
| J153 On 31/08/2010 jSwap        |                     | 7.85600   | 7.84200         |                      | 20.64      | 0.00  | 0                   | 0.00            |
| J157 On 15/09/2015 jSwap        |                     | 8.95200   | 8.90600         |                      | 20.64      | 0.00  | 0                   | 0.00            |
| J186 On 21/12/2026 jSwap        |                     | 8.58000   | 8.52800         |                      | 20.64      | 0.00  | 0                   | 0.00            |
| J201 On 22/12/2014 jSwap        |                     | 8.81200   | 8.77300         |                      | 20.64      | 0.00  | 0                   | 0.00            |
| J203 On 15/09/2017 jSwap        |                     | 9.08400   | 9.03400         |                      | 20.64      | 0.00  | 0                   | 0.00            |
| J204 On 21/12/2018 jSwap        |                     | 9.08500   | 9.03100         |                      | 20.64      | 0.00  | 0                   | 0.00            |
| J207 On 15/01/2020 jSwap        |                     | 9.08800   | 9.03400         |                      | 20.64      | 0.00  | 0                   | 0.00            |
| JBAR On 21/12/2005 jBar         |                     |           | 0.00000         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JFRA On 06/08/2009 jFra         |                     | 7.72600   | 7.72600         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JFRA On 05/11/2009 jFra         |                     | 7.30200   | 7.26700         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JFRA On 04/02/2010 jFra         |                     | 7.32800   | 7.30300         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JFRA On 06/05/2010 jFra         |                     | 7.46700   | 7.46000         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JFRA On 05/08/2010 jFra         |                     | 7.72200   | 7.70100         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JFRA On 04/11/2010 jFra         |                     | 8.01400   | 7.99600         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JN02 On 06/08/2009 jNote        |                     | 7.79100   | 7.77000         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JN02 On 05/11/2009 jNote        |                     | 7.92800   | 7.90000         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JN02 On 04/02/2010 jNote        |                     | 8.14400   | 8.11200         |                      | 0.00       | 0.00  | 0                   | 0.00            |

| Contract Details                | Strike | Call/<br>Put | MTM       | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| JN05 On 06/08/2009 jNote        |        |              | 8.70400   |       | 8.66800         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JN05 On 05/11/2009 jNote        |        |              | 8.81200   |       | 8.77200         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JN05 On 04/02/2010 jNote        |        |              | 8.94800   |       | 8.90300         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JN10 On 06/08/2009 jNote        |        |              | 9.01800   |       | 8.96300         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JN10 On 05/11/2009 jNote        |        |              | 9.05900   |       | 9.00400         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JN10 On 04/02/2010 jNote        |        |              | 9.11600   |       | 9.06000         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JROD On 31/07/2009 jRod         |        |              | 7.81400   |       | 7.91500         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JROD On 31/08/2009 jRod         |        |              | 7.29600   |       | 7.30400         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JROD On 30/09/2009 jRod         |        |              | 7.47300   |       | 7.48800         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JROD On 30/10/2009 jRod         |        |              | 7.65000   |       | 7.65900         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JROD On 30/11/2009 jRod         |        |              | 7.61600   |       | 7.62400         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JROD On 31/12/2009 jRod         |        |              | 7.78900   |       | 7.79400         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| OTH1 On 06/08/2009 Index Future |        |              | 277.62500 |       | 278.33700       |                      | 0.00       | 0.00  | 0                   | 3.00            |
| OTH1 On 05/11/2009 Index Future |        |              | 282.67000 |       | 283.39400       |                      | 0.00       | 0.00  | 0                   | 0.00            |
| OTH1 On 04/02/2010 Index Future |        |              | 288.00500 |       | 288.74400       |                      | 0.00       | 0.00  | 0                   | 0.00            |
| R153 On 06/08/2009 Bond Future  |        |              | 9.17900   |       | 9.14000         |                      | 1.96       | 0.00  | 0                   | 0.00            |
| R153 On 06/08/2009 Bond Future  | 9.75   | Call         |           |       | 839.00000       | 810                  | 2.01       | 0.00  | 0                   | 0.00            |
| R153 On 06/08/2009 Bond Future  | 9.75   | Put          |           |       | 226.00000       | 236                  | 2.01       | 0.00  | 0                   | 0.00            |
| R153 On 06/08/2009 Bond Future  | 10.00  | Call         |           |       | 1,023.00000     | 991                  | 2.01       | 0.00  | 0                   | 0.00            |
| R153 On 06/08/2009 Bond Future  | 10.00  | Put          |           |       | 159.00000       | 166                  | 2.01       | 0.00  | 0                   | 0.00            |
| R153 On 05/11/2009 Bond Future  |        |              | 9.23900   |       | 9.19800         |                      | 1.24       | 0.00  | 0                   | 0.00            |
| R153 On 05/11/2009 Bond Future  | 6.50   | Call         |           |       | 0.00000         | 0                    | 1.24       | 0.00  | 0                   | 0.00            |
| R153 On 05/11/2009 Bond Future  | 6.50   | Put          |           |       | 2,140.00000     | 2,172                | 1.24       | 0.00  | 0                   | 0.00            |
| R157 On 06/08/2009 Bond Future  |        |              | 8.58300   |       | 8.54400         |                      | 7.75       | 0.00  | 0                   | 6,435.00        |
| R157 On 06/08/2009 Bond Future  | 9.25   | Call         |           |       | 3,729.00000     | 3,522                | 8.05       | 0.00  | 0                   | 0.00            |
| R157 On 06/08/2009 Bond Future  | 9.25   | Put          |           |       | 25.00000        | 26                   | 8.05       | 0.00  | 0                   | 0.00            |
| R157 On 05/11/2009 Bond Future  |        |              | 8.68000   |       | 8.63900         |                      | 7.75       | 0.00  | 0                   | 3,174.00        |
| R157 On 05/11/2009 Bond Future  | 7.50   | Call         |           |       | 304.00000       | 274                  | 7.55       | 0.00  | 0                   | 0.00            |
| R157 On 05/11/2009 Bond Future  | 7.50   | Put          |           |       | 6,340.00000     | 6,520                | 7.55       | 0.00  | 0                   | 0.00            |
| R157 On 04/02/2010 Bond Future  |        |              | 8.75900   |       | 8.71500         |                      | 7.25       | 0.00  | 0                   | 0.00            |
| R157 On 04/02/2010 Bond Future  | 7.75   | Call         |           |       | 913.00000       | 857                  | 7.10       | 0.00  | 0                   | 0.00            |
| R157 On 04/02/2010 Bond Future  | 7.75   | Put          |           |       | 5,785.00000     | 5,945                | 7.10       | 0.00  | 0                   | 0.00            |
| R157 On 06/05/2010 Bond Future  |        |              | 8.79000   |       | 8.74300         |                      | 7.00       | 0.00  | 0                   | 0.00            |
| R157 On 06/05/2010 Bond Future  | 8.50   | Call         |           |       | 2,493.00000     | 2,389                | 7.00       | 0.00  | 0                   | 0.00            |
| R157 On 06/05/2010 Bond Future  | 8.50   | Put          |           |       | 3,648.00000     | 3,765                | 7.00       | 0.00  | 0                   | 0.00            |
| R186 On 06/08/2009 Bond Future  |        |              | 9.06800   |       | 9.02800         |                      | 16.57      | 0.00  | 0                   | 7,054.00        |
| R186 On 06/08/2009 Bond Future  | 9.00   | Call         |           |       | 1,351.00000     | 1,125                | 16.57      | 0.00  | 0                   | 0.00            |

| Contract Details               | Strike | Call/<br>Put | MTM     | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R186 On 06/08/2009 Bond Future | 9.00   | Put          |         |       | 1,618.00000     | 1,771                | 16.57      | 0.00  | 0                   | 0.00            |
| R186 On 06/08/2009 Bond Future | 7.50   | Call         |         |       | 0.00000         | 0                    | 15.83      | 0.00  | 0                   | 35.00           |
| R186 On 06/08/2009 Bond Future | 7.50   | Put          |         |       | 16,077.00000    | 16,456               | 15.83      | 0.00  | 0                   | 0.00            |
| R186 On 05/11/2009 Bond Future |        |              | 9.11700 |       | 9.07600         |                      | 16.11      | 0.00  | 0                   | 7,544.00        |
| R186 On 05/11/2009 Bond Future | 9.00   | Call         |         |       | 3,672.00000     | 3,468                | 16.11      | 0.00  | 0                   | 0.00            |
| R186 On 05/11/2009 Bond Future | 9.00   | Put          |         |       | 4,389.00000     | 4,570                | 16.11      | 0.00  | 0                   | 5,000.00        |
| R186 On 05/11/2009 Bond Future | 8.75   | Call         |         |       | 2,652.00000     | 2,485                | 15.96      | 0.00  | 0                   | 0.00            |
| R186 On 05/11/2009 Bond Future | 8.75   | Put          |         |       | 5,779.00000     | 5,997                | 15.96      | 0.00  | 0                   | 240.00          |
| R186 On 05/11/2009 Bond Future | 7.75   | Call         |         |       | 438.00000       | 394                  | 15.50      | 0.00  | 0                   | 240.00          |
| R186 On 05/11/2009 Bond Future | 7.75   | Put          |         |       | 14,011.00000    | 14,351               | 15.50      | 0.00  | 0                   | 0.00            |
| R186 On 05/11/2009 Bond Future | 7.50   | Call         |         |       | 240.00000       | 213                  | 15.40      | 0.00  | 0                   | 5,000.00        |
| R186 On 05/11/2009 Bond Future | 7.50   | Put          |         |       | 16,642.00000    | 16,999               | 15.40      | 0.00  | 0                   | 0.00            |
| R186 On 04/02/2010 Bond Future |        |              | 9.16100 |       | 9.11900         |                      | 16.25      | 0.00  | 0                   | 0.00            |
| R186 On 04/02/2010 Bond Future | 8.25   | Call         |         |       | 2,195.00000     | 2,075                | 15.81      | 0.00  | 0                   | 0.00            |
| R186 On 04/02/2010 Bond Future | 8.25   | Put          |         |       | 10,715.00000    | 10,984               | 15.81      | 0.00  | 0                   | 0.00            |
| R186 On 06/05/2010 Bond Future |        |              | 9.18500 |       | 9.14200         |                      | 15.39      | 0.00  | 0                   | 0.00            |
| R186 On 06/05/2010 Bond Future | 9.00   | Call         |         |       | 5,685.00000     | 5,481                | 15.39      | 0.00  | 0                   | 0.00            |
| R186 On 06/05/2010 Bond Future | 9.00   | Put          |         |       | 7,001.00000     | 7,191                | 15.39      | 0.00  | 0                   | 0.00            |
| R201 On 06/08/2009 Bond Future |        |              | 8.64100 |       | 8.60200         |                      | 8.07       | 0.00  | 0                   | 2.00            |
| R201 On 06/08/2009 Bond Future | 9.25   | Call         |         |       | 2,735.00000     | 2,572                | 8.28       | 0.00  | 0                   | 0.00            |
| R201 On 06/08/2009 Bond Future | 9.25   | Put          |         |       | 33.00000        | 35                   | 8.28       | 0.00  | 0                   | 0.00            |
| R201 On 05/11/2009 Bond Future |        |              | 8.71700 |       | 8.67500         |                      | 7.65       | 0.00  | 0                   | 0.00            |
| R201 On 05/11/2009 Bond Future | 7.50   | Call         |         |       | 247.00000       | 223                  | 7.36       | 0.00  | 0                   | 0.00            |
| R201 On 05/11/2009 Bond Future | 7.50   | Put          |         |       | 5,172.00000     | 5,319                | 7.36       | 0.00  | 0                   | 0.00            |
| R201 On 04/02/2010 Bond Future |        |              | 8.78500 |       | 8.74100         |                      | 7.47       | 0.00  | 0                   | 0.00            |
| R201 On 04/02/2010 Bond Future | 7.50   | Call         |         |       | 532.00000       | 498                  | 7.17       | 0.00  | 0                   | 0.00            |
| R201 On 04/02/2010 Bond Future | 7.50   | Put          |         |       | 5,516.00000     | 5,652                | 7.17       | 0.00  | 0                   | 0.00            |
| R201 On 06/05/2010 Bond Future |        |              | 8.81500 |       | 8.76700         |                      | 6.83       | 0.00  | 0                   | 0.00            |
| R201 On 06/05/2010 Bond Future | 8.50   | Call         |         |       | 2,003.00000     | 1,919                | 6.73       | 0.00  | 0                   | 0.00            |
| R201 On 06/05/2010 Bond Future | 8.50   | Put          |         |       | 3,004.00000     | 3,100                | 6.73       | 0.00  | 0                   | 0.00            |
| R203 On 06/08/2009 Bond Future |        |              | 9.06100 |       | 9.02100         |                      | 11.20      | 0.00  | 0                   | 1,570.00        |
| R203 On 06/08/2009 Bond Future | 9.25   | Call         |         |       | 1,635.00000     | 1,452                | 11.34      | 0.00  | 0                   | 0.00            |
| R203 On 06/08/2009 Bond Future | 9.25   | Put          |         |       | 386.00000       | 423                  | 11.34      | 0.00  | 0                   | 0.00            |
| R203 On 05/11/2009 Bond Future |        |              | 9.13500 |       | 9.09400         |                      | 11.24      | 0.00  | 0                   | 0.00            |
| R203 On 05/11/2009 Bond Future | 7.50   | Call         |         |       | 155.00000       | 138                  | 10.81      | 0.00  | 0                   | 0.00            |
| R203 On 05/11/2009 Bond Future | 7.50   | Put          |         |       | 9,207.00000     | 9,410                | 10.81      | 0.00  | 0                   | 0.00            |
| R203 On 04/02/2010 Bond Future |        |              | 9.20600 |       | 9.16300         |                      | 10.71      | 0.00  | 0                   | 0.00            |
| R203 On 04/02/2010 Bond Future | 8.20   | Call         |         |       | 1,131.00000     | 1,067                | 10.34      | 0.00  | 0                   | 0.00            |
| R203 On 04/02/2010 Bond Future | 8.20   | Put          |         |       | 6,329.00000     | 6,489                | 10.34      | 0.00  | 0                   | 0.00            |
| R203 On 06/05/2010 Bond Future |        |              | 9.24400 |       | 9.19900         |                      | 10.43      | 0.00  | 0                   | 0.00            |
| R203 On 06/05/2010 Bond Future | 9.00   | Call         |         |       | 3,083.00000     | 2,970                | 10.43      | 0.00  | 0                   | 0.00            |
| R203 On 06/05/2010 Bond Future | 9.00   | Put          |         |       | 4,103.00000     | 4,218                | 10.43      | 0.00  | 0                   | 0.00            |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R204 On 06/08/2009 Bond Future |        |              | 9.09000   | 9.05100         |                      | 12.71      | 0.00  | 0                   | 883.00          |
| R204 On 06/08/2009 Bond Future | 9.25   | Call         |           | 1,647.00000     | 1,458                | 12.87      | 0.00  | 0                   | 0.00            |
| R204 On 06/08/2009 Bond Future | 9.25   | Put          |           | 471.00000       | 515                  | 12.87      | 0.00  | 0                   | 0.00            |
| R204 On 05/11/2009 Bond Future |        |              | 9.15700   | 9.11600         |                      | 12.28      | 0.00  | 0                   | 837.00          |
| R204 On 05/11/2009 Bond Future | 7.50   | Call         |           | 160.00000       | 142                  | 11.81      | 0.00  | 0                   | 0.00            |
| R204 On 05/11/2009 Bond Future | 7.50   | Put          |           | 10,229.00000    | 10,450               | 11.81      | 0.00  | 0                   | 0.00            |
| R204 On 04/02/2010 Bond Future |        |              | 9.21800   | 9.17500         |                      | 12.25      | 0.00  | 0                   | 0.00            |
| R204 On 04/02/2010 Bond Future | 8.20   | Call         |           | 1,220.00000     | 1,151                | 11.81      | 0.00  | 0                   | 0.00            |
| R204 On 04/02/2010 Bond Future | 8.20   | Put          |           | 7,003.00000     | 7,179                | 11.81      | 0.00  | 0                   | 0.00            |
| R204 On 06/05/2010 Bond Future |        |              | 9.25400   | 9.20900         |                      | 11.48      | 0.00  | 0                   | 0.00            |
| R204 On 06/05/2010 Bond Future | 9.00   | Call         |           | 3,360.00000     | 3,236                | 11.48      | 0.00  | 0                   | 0.00            |
| R204 On 06/05/2010 Bond Future | 9.00   | Put          |           | 4,538.00000     | 4,665                | 11.48      | 0.00  | 0                   | 0.00            |
| R206 On 06/08/2009 Bond Future |        |              | 8.67300   | 8.64300         |                      | 7.10       | 0.00  | 0                   | 1,775.00        |
| R206 On 06/08/2009 Bond Future | 9.25   | Call         |           | 2,144.00000     | 2,039                | 7.28       | 0.00  | 0                   | 0.00            |
| R206 On 06/08/2009 Bond Future | 9.25   | Put          |           | 35.00000        | 36                   | 7.28       | 0.00  | 0                   | 0.00            |
| R206 On 06/08/2009 Bond Future | 7.00   | Call         |           | 0.00000         | 0                    | 6.84       | 0.00  | 0                   | 300.00          |
| R206 On 06/08/2009 Bond Future | 7.00   | Put          |           | 6,006.00000     | 6,111                | 6.84       | 0.00  | 0                   | 0.00            |
| R206 On 05/11/2009 Bond Future |        |              | 8.75900   | 8.72700         |                      | 6.68       | 0.00  | 0                   | 0.00            |
| R206 On 05/11/2009 Bond Future | 7.50   | Call         |           | 186.00000       | 171                  | 6.43       | 0.00  | 0                   | 0.00            |
| R206 On 05/11/2009 Bond Future | 7.50   | Put          |           | 4,409.00000     | 4,502                | 6.43       | 0.00  | 0                   | 0.00            |
| R206 On 04/02/2010 Bond Future |        |              | 8.83900   | 8.80600         |                      | 6.44       | 0.00  | 0                   | 0.00            |
| R206 On 04/02/2010 Bond Future | 7.50   | Call         |           | 402.00000       | 382                  | 6.18       | 0.00  | 0                   | 0.00            |
| R206 On 04/02/2010 Bond Future | 7.50   | Put          |           | 4,665.00000     | 4,749                | 6.18       | 0.00  | 0                   | 0.00            |
| R206 On 06/05/2010 Bond Future |        |              | 8.88200   | 8.84500         |                      | 5.82       | 0.00  | 0                   | 0.00            |
| R206 On 06/05/2010 Bond Future | 8.75   | Call         |           | 1,885.00000     | 1,828                | 5.82       | 0.00  | 0                   | 0.00            |
| R206 On 06/05/2010 Bond Future | 8.75   | Put          |           | 2,172.00000     | 2,225                | 5.82       | 0.00  | 0                   | 0.00            |
| R207 On 06/08/2009 Bond Future |        |              | 9.19000   | 9.16000         |                      | 14.07      | 0.00  | 0                   | 600.00          |
| R207 On 06/08/2009 Bond Future | 9.25   | Call         |           | 1,259.00000     | 1,119                | 14.07      | 0.00  | 0                   | 0.00            |
| R207 On 06/08/2009 Bond Future | 9.25   | Put          |           | 716.00000       | 757                  | 14.07      | 0.00  | 0                   | 0.00            |
| R207 On 05/11/2009 Bond Future |        |              | 9.25200   | 9.22100         |                      | 13.63      | 0.00  | 0                   | 600.00          |
| R207 On 05/11/2009 Bond Future | 7.50   | Call         |           | 135.00000       | 122                  | 13.12      | 0.00  | 0                   | 0.00            |
| R207 On 05/11/2009 Bond Future | 7.50   | Put          |           | 11,217.00000    | 11,389               | 13.12      | 0.00  | 0                   | 0.00            |
| R207 On 04/02/2010 Bond Future |        |              | 9.31000   | 9.27800         |                      | 13.62      | 0.00  | 0                   | 0.00            |
| R207 On 04/02/2010 Bond Future | 8.25   | Call         |           | 1,189.00000     | 1,136                | 13.07      | 0.00  | 0                   | 0.00            |
| R207 On 04/02/2010 Bond Future | 8.25   | Put          |           | 7,476.00000     | 7,611                | 13.07      | 0.00  | 0                   | 0.00            |
| R207 On 06/05/2010 Bond Future |        |              | 9.34800   | 9.31500         |                      | 12.82      | 0.00  | 0                   | 0.00            |
| R207 On 06/05/2010 Bond Future | 9.25   | Call         |           | 3,873.00000     | 3,770                | 12.82      | 0.00  | 0                   | 0.00            |
| R207 On 06/05/2010 Bond Future | 9.25   | Put          |           | 4,247.00000     | 4,334                | 12.82      | 0.00  | 0                   | 0.00            |
| R208 On 06/08/2009 Bond Future |        |              | 9.26200   | 9.23100         |                      | 14.87      | 0.00  | 0                   | 120.00          |
| R208 On 06/08/2009 Bond Future | 9.25   | Call         |           | 1,047.00000     | 913                  | 14.87      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM       | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value         | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|---------------|---------------------|-----------------|
| R208 On 06/08/2009 Bond Future     | 9.25   | Put          |           |       | 929.00000       | 987                  | 14.87      | 0.00          | 0                   | 0.00            |
| R208 On 05/11/2009 Bond Future     |        |              | 9.31100   |       | 9.27800         |                      | 15.02      | 0.00          | 0                   | 120.00          |
| R208 On 05/11/2009 Bond Future     | 7.75   | Call         |           |       | 212.00000       | 193                  | 14.45      | 0.00          | 0                   | 0.00            |
| R208 On 05/11/2009 Bond Future     | 7.75   | Put          |           |       | 10,286.00000    | 10,468               | 14.45      | 0.00          | 0                   | 0.00            |
| R208 On 04/02/2010 Bond Future     |        |              | 9.37700   |       | 9.34400         |                      | 14.45      | 0.00          | 0                   | 0.00            |
| R208 On 04/02/2010 Bond Future     | 8.50   | Call         |           |       | 1,527.00000     | 1,462                | 13.96      | 0.00          | 0                   | 0.00            |
| R208 On 04/02/2010 Bond Future     | 8.50   | Put          |           |       | 6,808.00000     | 6,941                | 13.96      | 0.00          | 0                   | 0.00            |
| R208 On 06/05/2010 Bond Future     |        |              | 9.45900   |       | 9.42600         |                      | 14.19      | 0.00          | 0                   | 0.00            |
| R208 On 06/05/2010 Bond Future     | 9.25   | Call         |           |       | 3,676.00000     | 3,575                | 14.19      | 0.00          | 0                   | 0.00            |
| R208 On 06/05/2010 Bond Future     | 9.25   | Put          |           |       | 4,722.00000     | 4,816                | 14.19      | 0.00          | 0                   | 0.00            |
| R209 On 06/08/2009 Bond Future     |        |              | 8.65500   |       | 8.61500         |                      | 20.28      | 0.00          | 0                   | 1,573.00        |
| R209 On 06/08/2009 Bond Future     | 8.75   | Call         |           |       | 1,868.00000     | 1,617                | 20.54      | 0.00          | 0                   | 0.00            |
| R209 On 06/08/2009 Bond Future     | 8.75   | Put          |           |       | 764.00000       | 844                  | 20.54      | 0.00          | 0                   | 0.00            |
| R209 On 06/08/2009 Bond Future     | 8.00   | Call         |           |       | 55.00000        | 34                   | 19.89      | 0.00          | 0                   | 1,950.00        |
| R209 On 06/08/2009 Bond Future     | 8.00   | Put          |           |       | 5,437.00000     | 5,745                | 19.89      | 0.00          | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future     |        |              | 8.68300   |       | 8.64300         |                      | 20.64      | 0.00          | 0                   | 3,023.00        |
| R209 On 05/11/2009 Bond Future     | 9.75   | Call         |           |       | 9,002.00000     | 8,714                | 21.96      | 0.00          | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future     | 9.75   | Put          |           |       | 732.00000       | 773                  | 21.96      | 0.00          | 0                   | 2,500.00        |
| R209 On 05/11/2009 Bond Future     | 7.25   | Call         |           |       | 264.00000       | 235                  | 19.86      | 0.00          | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future     | 7.25   | Put          |           |       | 13,297.00000    | 13,596               | 19.86      | 0.00          | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future     | 7.00   | Call         |           |       | 132.00000       | 116                  | 19.72      | 0.00          | 0                   | 5,000.00        |
| R209 On 05/11/2009 Bond Future     | 7.00   | Put          |           |       | 15,882.00000    | 16,193               | 19.72      | 0.00          | 0                   | 0.00            |
| R209 On 04/02/2010 Bond Future     |        |              | 8.70800   |       | 8.66600         |                      | 20.01      | 0.00          | 0                   | 0.00            |
| R209 On 04/02/2010 Bond Future     | 7.50   | Call         |           |       | 1,158.00000     | 1,083                | 19.33      | 0.00          | 0                   | 2,500.00        |
| R209 On 04/02/2010 Bond Future     | 7.50   | Put          |           |       | 11,769.00000    | 12,036               | 19.33      | 0.00          | 0                   | 0.00            |
| R209 On 04/02/2010 Bond Future     | 10.00  | Call         |           |       | 11,000.00000    | 10,711               | 21.65      | 0.00          | 0                   | 0.00            |
| R209 On 04/02/2010 Bond Future     | 10.00  | Put          |           |       | 1,268.00000     | 1,321                | 21.65      | 0.00          | 0                   | 0.00            |
| R209 On 06/05/2010 Bond Future     |        |              | 8.71500   |       | 8.67300         |                      | 19.86      | 0.00          | 0                   | 0.00            |
| R209 On 06/05/2010 Bond Future     | 8.50   | Call         |           |       | 4,686.00000     | 4,511                | 19.86      | 0.00          | 0                   | 0.00            |
| R209 On 06/05/2010 Bond Future     | 8.50   | Put          |           |       | 6,119.00000     | 6,285                | 19.86      | 0.00          | 0                   | 0.00            |
| TRT1 On 06/08/2009 Index Future    |        |              | 285.98600 |       | 286.60500       |                      | 0.00       | 0.00          | 0                   | 100.00          |
| TRT1 On 05/11/2009 Index Future    |        |              | 291.18300 |       | 291.81300       |                      | 0.00       | 0.00          | 0                   | 0.00            |
| TRT1 On 04/02/2010 Index Future    |        |              | 296.67900 |       | 297.32100       |                      | 0.00       | 0.00          | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future |        |              | 6.37640   |       | 6.31660         |                      | 16.76      | 15,303,360.00 | 2,400               | 201,309.00      |
| ZAAD On 14/09/2009 Currency Future | 6.30   | Call         |           |       | 170.00000       | 204                  | 17.12      | 0.00          | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.30   | Put          |           |       | 154.00000       | 128                  | 17.12      | 0.00          | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.35   | Call         |           |       | 150.00000       | 174                  | 16.76      | 0.00          | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.35   | Put          |           |       | 183.00000       | 148                  | 16.76      | 0.00          | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.40   | Call         |           |       | 131.00000       | 153                  | 17.11      | 0.00          | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.40   | Put          |           |       | 215.00000       | 177                  | 17.11      | 0.00          | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.50   | Call         |           |       | 101.00000       | 118                  | 17.79      | 0.00          | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 6.50   | Put          |           | 284.00000       | 241                  | 17.79      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.55   | Call         |           | 88.00000        | 103                  | 18.14      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.55   | Put          |           | 322.00000       | 277                  | 18.14      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.60   | Call         |           | 77.00000        | 90                   | 18.48      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.60   | Put          |           | 361.00000       | 314                  | 18.48      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.55   | Call         |           | 88.00000        | 103                  | 18.14      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.55   | Put          |           | 322.00000       | 277                  | 18.14      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.45   | Call         |           | 115.00000       | 134                  | 17.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.45   | Put          |           | 248.00000       | 208                  | 17.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.45   | Call         |           | 115.00000       | 134                  | 17.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.45   | Put          |           | 248.00000       | 208                  | 17.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.40   | Call         |           | 131.00000       | 153                  | 17.11      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.40   | Put          |           | 215.00000       | 177                  | 17.11      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.30   | Call         |           | 170.00000       | 204                  | 17.12      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.30   | Put          |           | 154.00000       | 128                  | 17.12      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.60   | Call         |           | 77.00000        | 90                   | 18.48      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.60   | Put          |           | 361.00000       | 314                  | 18.48      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.65   | Call         |           | 68.00000        | 79                   | 18.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.65   | Put          |           | 401.00000       | 353                  | 18.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.65   | Call         |           | 68.00000        | 79                   | 18.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.65   | Put          |           | 401.00000       | 353                  | 18.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.25   | Call         |           | 200.00000       | 237                  | 17.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.25   | Put          |           | 133.00000       | 110                  | 17.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.20   | Call         |           | 232.00000       | 271                  | 17.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.20   | Put          |           | 115.00000       | 95                   | 17.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.75   | Call         |           | 52.00000        | 61                   | 19.51      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.75   | Put          |           | 486.00000       | 434                  | 19.51      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.70   | Call         |           | 60.00000        | 69                   | 19.16      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.70   | Put          |           | 443.00000       | 393                  | 19.16      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.70   | Call         |           | 60.00000        | 69                   | 19.16      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.70   | Put          |           | 443.00000       | 393                  | 19.16      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.80   | Call         |           | 46.00000        | 53                   | 19.85      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.80   | Put          |           | 529.00000       | 477                  | 19.85      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.80   | Call         |           | 46.00000        | 53                   | 19.85      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.80   | Put          |           | 529.00000       | 477                  | 19.85      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.90   | Call         |           | 36.00000        | 41                   | 20.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.90   | Put          |           | 619.00000       | 565                  | 20.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.00   | Call         |           | 28.00000        | 32                   | 21.22      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.00   | Put          |           | 711.00000       | 656                  | 21.22      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.90   | Call         |           | 36.00000        | 41                   | 20.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.90   | Put          |           | 619.00000       | 565                  | 20.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.85   | Call         |           | 41.00000        | 47                   | 20.19      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.85   | Put          |           | 574.00000       | 521                  | 20.19      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.95   | Call         |           | 32.00000        | 36                   | 20.88      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.95   | Put          |           | 665.00000       | 610                  | 20.88      | 0.00  | 0                   | 0.00            |



| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 7.05   | Call         |           | 25.00000        | 29                   | 21.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.05   | Put          |           | 758.00000       | 702                  | 21.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.95   | Call         |           | 32.00000        | 36                   | 20.88      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.95   | Put          |           | 665.00000       | 610                  | 20.88      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.05   | Call         |           | 25.00000        | 29                   | 21.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.05   | Put          |           | 758.00000       | 702                  | 21.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.15   | Call         |           | 20.00000        | 23                   | 22.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.15   | Put          |           | 853.00000       | 796                  | 22.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.10   | Call         |           | 22.00000        | 25                   | 21.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.10   | Put          |           | 806.00000       | 749                  | 21.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.10   | Call         |           | 22.00000        | 25                   | 21.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.10   | Put          |           | 806.00000       | 749                  | 21.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.20   | Call         |           | 18.00000        | 20                   | 22.59      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.20   | Put          |           | 901.00000       | 844                  | 22.59      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.30   | Call         |           | 14.00000        | 16                   | 23.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.30   | Put          |           | 998.00000       | 940                  | 23.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.15   | Call         |           | 20.00000        | 23                   | 22.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.15   | Put          |           | 853.00000       | 796                  | 22.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.25   | Call         |           | 16.00000        | 18                   | 22.94      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.25   | Put          |           | 949.00000       | 892                  | 22.94      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.30   | Call         |           | 14.00000        | 16                   | 23.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.30   | Put          |           | 998.00000       | 940                  | 23.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.40   | Call         |           | 12.00000        | 13                   | 23.97      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.40   | Put          |           | 1,095.00000     | 1,037                | 23.97      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.20   | Call         |           | 18.00000        | 20                   | 22.59      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.20   | Put          |           | 901.00000       | 844                  | 22.59      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.40   | Call         |           | 12.00000        | 13                   | 23.97      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.40   | Put          |           | 1,095.00000     | 1,037                | 23.97      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.50   | Call         |           | 9.00000         | 11                   | 24.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.50   | Put          |           | 1,193.00000     | 1,134                | 24.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.35   | Call         |           | 13.00000        | 14                   | 23.62      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.35   | Put          |           | 1,046.00000     | 988                  | 23.62      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.45   | Call         |           | 10.00000        | 12                   | 24.31      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.45   | Put          |           | 1,144.00000     | 1,085                | 24.31      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.55   | Call         |           | 9.00000         | 10                   | 24.99      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.55   | Put          |           | 1,242.00000     | 1,183                | 24.99      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.20   | Call         |           | 232.00000       | 271                  | 17.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.20   | Put          |           | 115.00000       | 95                   | 17.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 0.75   | Call         |           | 5,567.00000     | 5,626                | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 0.75   | Put          |           | 0.00000         | 0                    | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.25   | Call         |           | 4,067.00000     | 4,126                | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.25   | Put          |           | 0.00000         | 0                    | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.75   | Call         |           | 2,567.00000     | 2,626                | 28.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.75   | Put          |           | 0.00000         | 0                    | 28.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.25   | Call         |           | 1,071.00000     | 1,130                | 24.70      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 5.25   | Put          |           | 4.00000         | 4                    | 24.70      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.25   | Call         |           | 3.00000         | 3                    | 29.79      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.25   | Put          |           | 1,936.00000     | 1,877                | 29.79      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 9.75   | Call         |           | 0.00000         | 0                    | 37.98      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 9.75   | Put          |           | 3,434.00000     | 3,374                | 37.98      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 11.25  | Call         |           | 0.00000         | 0                    | 46.11      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 11.25  | Put          |           | 4,934.00000     | 4,874                | 46.11      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.75  | Call         |           | 0.00000         | 0                    | 52.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.75  | Put          |           | 6,434.00000     | 6,374                | 52.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 0.55   | Call         |           | 5,767.00000     | 5,826                | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 0.55   | Put          |           | 0.00000         | 0                    | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.05   | Call         |           | 4,267.00000     | 4,326                | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.05   | Put          |           | 0.00000         | 0                    | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.55   | Call         |           | 2,767.00000     | 2,826                | 27.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.55   | Put          |           | 0.00000         | 0                    | 27.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.05   | Call         |           | 1,269.00000     | 1,328                | 26.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.05   | Put          |           | 2.00000         | 2                    | 26.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.05   | Call         |           | 4.00000         | 4                    | 28.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.05   | Put          |           | 1,737.00000     | 1,678                | 28.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 9.55   | Call         |           | 1.00000         | 1                    | 36.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 9.55   | Put          |           | 3,234.00000     | 3,174                | 36.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 11.05  | Call         |           | 0.00000         | 0                    | 45.02      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 11.05  | Put          |           | 4,734.00000     | 4,674                | 45.02      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.55  | Call         |           | 0.00000         | 0                    | 52.38      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.55  | Put          |           | 6,234.00000     | 6,174                | 52.38      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 0.50   | Call         |           | 5,817.00000     | 5,876                | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 0.50   | Put          |           | 0.00000         | 0                    | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.00   | Call         |           | 4,317.00000     | 4,376                | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.00   | Put          |           | 0.00000         | 0                    | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.50   | Call         |           | 2,817.00000     | 2,876                | 27.24      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.50   | Put          |           | 0.00000         | 0                    | 27.24      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.00   | Call         |           | 1,319.00000     | 1,378                | 26.89      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.00   | Put          |           | 2.00000         | 2                    | 26.89      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.00   | Call         |           | 4.00000         | 4                    | 28.08      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.00   | Put          |           | 1,687.00000     | 1,628                | 28.08      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 9.50   | Call         |           | 1.00000         | 1                    | 36.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 9.50   | Put          |           | 3,184.00000     | 3,124                | 36.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 11.00  | Call         |           | 0.00000         | 0                    | 44.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 11.00  | Put          |           | 4,684.00000     | 4,624                | 44.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.50  | Call         |           | 0.00000         | 0                    | 52.31      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.50  | Put          |           | 6,184.00000     | 6,124                | 52.31      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.05   | Call         |           | 339.00000       | 386                  | 18.88      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.05   | Put          |           | 73.00000        | 59                   | 18.88      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.15   | Call         |           | 266.00000       | 308                  | 18.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.15   | Put          |           | 99.00000        | 81                   | 18.18      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 5.80   | Call         |     |       | 549.00000       | 602                  | 20.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.80   | Put          |     |       | 32.00000        | 26                   | 20.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.90   | Call         |     |       | 461.00000       | 513                  | 19.94      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.90   | Put          |     |       | 45.00000        | 36                   | 19.94      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.00   | Call         |     |       | 379.00000       | 427                  | 19.23      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.00   | Put          |     |       | 62.00000        | 50                   | 19.23      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.10   | Call         |     |       | 302.00000       | 346                  | 18.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.10   | Put          |     |       | 85.00000        | 70                   | 18.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.85   | Call         |     |       | 504.00000       | 557                  | 20.29      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.85   | Put          |     |       | 38.00000        | 31                   | 20.29      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.95   | Call         |     |       | 419.00000       | 469                  | 19.59      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.95   | Put          |     |       | 53.00000        | 43                   | 19.59      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.10   | Call         |     |       | 302.00000       | 346                  | 18.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.10   | Put          |     |       | 85.00000        | 70                   | 18.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.95   | Call         |     |       | 419.00000       | 469                  | 19.59      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.95   | Put          |     |       | 53.00000        | 43                   | 19.59      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.30   | Call         |     |       | 4,017.00000     | 4,076                | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.30   | Put          |     |       | 0.00000         | 0                    | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.30   | Call         |     |       | 3,017.00000     | 3,076                | 26.21      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.30   | Put          |     |       | 0.00000         | 0                    | 26.21      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 4.30   | Call         |     |       | 2,017.00000     | 2,077                | 32.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 4.30   | Put          |     |       | 0.00000         | 0                    | 32.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.30   | Call         |     |       | 1,022.00000     | 1,081                | 24.26      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.30   | Put          |     |       | 5.00000         | 4                    | 24.26      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.30   | Call         |     |       | 3.00000         | 3                    | 30.14      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.30   | Put          |     |       | 1,986.00000     | 1,926                | 30.14      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 10.30  | Call         |     |       | 0.00000         | 0                    | 40.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 10.30  | Put          |     |       | 3,984.00000     | 3,924                | 40.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.30  | Call         |     |       | 0.00000         | 0                    | 51.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.30  | Put          |     |       | 5,984.00000     | 5,924                | 51.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 14.30  | Call         |     |       | 0.00000         | 0                    | 54.67      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 14.30  | Put          |     |       | 7,983.00000     | 7,924                | 54.67      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.35   | Call         |     |       | 3,967.00000     | 4,026                | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.35   | Put          |     |       | 0.00000         | 0                    | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.35   | Call         |     |       | 2,967.00000     | 3,026                | 26.29      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.35   | Put          |     |       | 0.00000         | 0                    | 26.29      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 4.35   | Call         |     |       | 1,967.00000     | 2,027                | 32.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 4.35   | Put          |     |       | 0.00000         | 0                    | 32.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.35   | Call         |     |       | 973.00000       | 1,031                | 23.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.35   | Put          |     |       | 6.00000         | 5                    | 23.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.35   | Call         |     |       | 2.00000         | 3                    | 30.48      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.35   | Put          |     |       | 2,036.00000     | 1,976                | 30.48      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 10.35  | Call         |     |       | 0.00000         | 0                    | 41.19      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 10.35  | Put          |     |       | 4,034.00000     | 3,974                | 41.19      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.35  | Call         |     |       | 0.00000         | 0                    | 52.12      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 12.35  | Put          |     |       | 6,034.00000     | 5,974                | 52.12      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 14.35  | Call         |     |       | 0.00000         | 0                    | 54.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 14.35  | Put          |     |       | 8,033.00000     | 7,974                | 54.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.40   | Call         |     |       | 3,917.00000     | 3,976                | 24.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.40   | Put          |     |       | 0.00000         | 0                    | 24.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.40   | Call         |     |       | 2,917.00000     | 2,976                | 26.61      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.40   | Put          |     |       | 0.00000         | 0                    | 26.61      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 4.40   | Call         |     |       | 1,917.00000     | 1,977                | 32.16      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 4.40   | Put          |     |       | 0.00000         | 0                    | 32.16      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.40   | Call         |     |       | 924.00000       | 983                  | 23.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.40   | Put          |     |       | 8.00000         | 6                    | 23.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.40   | Call         |     |       | 2.00000         | 2                    | 30.75      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.40   | Put          |     |       | 2,086.00000     | 2,026                | 30.75      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 10.40  | Call         |     |       | 0.00000         | 0                    | 41.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 10.40  | Put          |     |       | 4,084.00000     | 4,024                | 41.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.40  | Call         |     |       | 0.00000         | 0                    | 52.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.40  | Put          |     |       | 6,084.00000     | 6,024                | 52.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 14.40  | Call         |     |       | 0.00000         | 0                    | 54.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 14.40  | Put          |     |       | 8,083.00000     | 8,024                | 54.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.45   | Call         |     |       | 3,867.00000     | 3,926                | 24.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.45   | Put          |     |       | 0.00000         | 0                    | 24.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.45   | Call         |     |       | 2,867.00000     | 2,926                | 26.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.45   | Put          |     |       | 0.00000         | 0                    | 26.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 4.45   | Call         |     |       | 1,867.00000     | 1,927                | 31.72      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 4.45   | Put          |     |       | 0.00000         | 0                    | 31.72      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.45   | Call         |     |       | 876.00000       | 934                  | 23.12      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.45   | Put          |     |       | 9.00000         | 7                    | 23.12      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.45   | Call         |     |       | 2.00000         | 2                    | 31.02      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.45   | Put          |     |       | 2,136.00000     | 2,076                | 31.02      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 10.45  | Call         |     |       | 0.00000         | 0                    | 41.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 10.45  | Put          |     |       | 4,134.00000     | 4,074                | 41.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.45  | Call         |     |       | 0.00000         | 0                    | 52.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.45  | Put          |     |       | 6,134.00000     | 6,074                | 52.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 14.45  | Call         |     |       | 0.00000         | 0                    | 54.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 14.45  | Put          |     |       | 8,133.00000     | 8,074                | 54.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 10.45  | Call         |     |       | 0.00000         | 0                    | 41.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 10.45  | Put          |     |       | 4,134.00000     | 4,074                | 41.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.45  | Call         |     |       | 0.00000         | 0                    | 52.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.45  | Put          |     |       | 6,134.00000     | 6,074                | 52.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 14.45  | Call         |     |       | 0.00000         | 0                    | 54.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 14.45  | Put          |     |       | 8,133.00000     | 8,074                | 54.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.50   | Call         |     |       | 3,817.00000     | 3,876                | 24.85      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.50   | Put          |     |       | 0.00000         | 0                    | 24.85      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 4.50   | Call         |     |       | 1,817.00000     | 1,877                | 31.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 4.50   | Put          |     |       | 0.00000         | 0                    | 31.28      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM     | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 5.50   | Call         |         |       | 828.00000       | 885                  | 22.76      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.50   | Put          |         |       | 11.00000        | 9                    | 22.76      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.50   | Call         |         |       | 2.00000         | 2                    | 31.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.50   | Put          |         |       | 2,185.00000     | 2,126                | 31.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 10.50  | Call         |         |       | 0.00000         | 0                    | 42.01      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 10.50  | Put          |         |       | 4,184.00000     | 4,124                | 42.01      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 14.50  | Call         |         |       | 0.00000         | 0                    | 54.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 14.50  | Put          |         |       | 8,183.00000     | 8,124                | 54.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.55   | Call         |         |       | 3,767.00000     | 3,826                | 24.94      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.55   | Put          |         |       | 0.00000         | 0                    | 24.94      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 4.55   | Call         |         |       | 1,767.00000     | 1,827                | 30.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 4.55   | Put          |         |       | 0.00000         | 0                    | 30.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.55   | Call         |         |       | 780.00000       | 837                  | 22.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.55   | Put          |         |       | 13.00000        | 11                   | 22.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.55   | Call         |         |       | 2.00000         | 2                    | 31.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.55   | Put          |         |       | 2,235.00000     | 2,176                | 31.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 10.55  | Call         |         |       | 0.00000         | 0                    | 42.29      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 10.55  | Put          |         |       | 4,234.00000     | 4,174                | 42.29      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 14.55  | Call         |         |       | 0.00000         | 0                    | 54.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 14.55  | Put          |         |       | 8,233.00000     | 8,174                | 54.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.60   | Call         |         |       | 3,717.00000     | 3,776                | 25.02      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.60   | Put          |         |       | 0.00000         | 0                    | 25.02      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.60   | Call         |         |       | 2,717.00000     | 2,776                | 27.87      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.60   | Put          |         |       | 0.00000         | 0                    | 27.87      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 4.60   | Call         |         |       | 1,717.00000     | 1,777                | 30.40      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 4.60   | Put          |         |       | 1.00000         | 0                    | 30.40      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.60   | Call         |         |       | 732.00000       | 789                  | 22.06      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.60   | Put          |         |       | 16.00000        | 13                   | 22.06      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.60   | Call         |         |       | 2.00000         | 2                    | 31.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.60   | Put          |         |       | 2,285.00000     | 2,225                | 31.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 10.60  | Call         |         |       | 0.00000         | 0                    | 42.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 10.60  | Put          |         |       | 4,284.00000     | 4,224                | 42.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.60  | Call         |         |       | 0.00000         | 0                    | 52.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.60  | Put          |         |       | 6,284.00000     | 6,224                | 52.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 14.60  | Call         |         |       | 0.00000         | 0                    | 54.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 14.60  | Put          |         |       | 8,283.00000     | 8,224                | 54.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future |        |              | 6.44200 |       | 6.38150         |                      | 17.91      | 0.00  | 0                   | 505.00          |
| ZAAD On 14/12/2009 Currency Future | 6.40   | Call         |         |       | 278.00000       | 309                  | 17.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.40   | Put          |         |       | 297.00000       | 267                  | 17.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.40   | Call         |         |       | 278.00000       | 309                  | 17.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.40   | Put          |         |       | 297.00000       | 267                  | 17.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.45   | Call         |         |       | 259.00000       | 284                  | 17.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.45   | Put          |         |       | 327.00000       | 292                  | 17.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.55   | Call         |         |       | 225.00000       | 247                  | 18.37      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.55   | Put          |         |       | 393.00000       | 355                  | 18.37      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 6.60   | Call         |           | 209.00000       | 230                  | 18.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.60   | Put          |           | 428.00000       | 388                  | 18.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.65   | Call         |           | 195.00000       | 215                  | 18.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.65   | Put          |           | 464.00000       | 423                  | 18.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.50   | Call         |           | 241.00000       | 265                  | 18.14      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.50   | Put          |           | 360.00000       | 323                  | 18.14      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.55   | Call         |           | 225.00000       | 247                  | 18.37      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.55   | Put          |           | 393.00000       | 355                  | 18.37      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.45   | Call         |           | 259.00000       | 284                  | 17.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.45   | Put          |           | 327.00000       | 292                  | 17.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.35   | Call         |           | 302.00000       | 334                  | 17.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.35   | Put          |           | 271.00000       | 242                  | 17.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.65   | Call         |           | 195.00000       | 215                  | 18.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.65   | Put          |           | 464.00000       | 423                  | 18.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.70   | Call         |           | 182.00000       | 200                  | 19.05      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.70   | Put          |           | 501.00000       | 458                  | 19.05      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.70   | Call         |           | 182.00000       | 200                  | 19.05      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.70   | Put          |           | 501.00000       | 458                  | 19.05      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.30   | Call         |           | 327.00000       | 362                  | 17.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.30   | Put          |           | 246.00000       | 220                  | 17.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.30   | Call         |           | 327.00000       | 362                  | 17.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.30   | Put          |           | 246.00000       | 220                  | 17.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.25   | Call         |           | 354.00000       | 390                  | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.25   | Put          |           | 223.00000       | 198                  | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.90   | Call         |           | 139.00000       | 152                  | 19.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.90   | Put          |           | 657.00000       | 610                  | 19.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.75   | Call         |           | 170.00000       | 187                  | 19.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.75   | Put          |           | 538.00000       | 495                  | 19.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.80   | Call         |           | 159.00000       | 174                  | 19.50      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.80   | Put          |           | 577.00000       | 532                  | 19.50      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.80   | Call         |           | 159.00000       | 174                  | 19.50      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.80   | Put          |           | 577.00000       | 532                  | 19.50      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.85   | Call         |           | 148.00000       | 163                  | 19.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.85   | Put          |           | 617.00000       | 571                  | 19.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.90   | Call         |           | 139.00000       | 152                  | 19.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.90   | Put          |           | 657.00000       | 610                  | 19.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.00   | Call         |           | 121.00000       | 133                  | 20.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.00   | Put          |           | 740.00000       | 691                  | 20.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.10   | Call         |           | 107.00000       | 117                  | 20.87      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.10   | Put          |           | 825.00000       | 775                  | 20.87      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.20   | Call         |           | 94.00000        | 103                  | 21.32      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.20   | Put          |           | 912.00000       | 861                  | 21.32      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.30   | Call         |           | 83.00000        | 91                   | 21.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.30   | Put          |           | 1,001.00000     | 949                  | 21.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.95   | Call         |           | 130.00000       | 142                  | 20.18      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 6.95   | Put          |           | 698.00000       | 650                  | 20.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.05   | Call         |           | 114.00000       | 125                  | 20.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.05   | Put          |           | 782.00000       | 733                  | 20.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.15   | Call         |           | 100.00000       | 110                  | 21.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.15   | Put          |           | 868.00000       | 818                  | 21.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.95   | Call         |           | 130.00000       | 142                  | 20.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.95   | Put          |           | 698.00000       | 650                  | 20.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.15   | Call         |           | 100.00000       | 110                  | 21.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.15   | Put          |           | 868.00000       | 818                  | 21.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.25   | Call         |           | 88.00000        | 97                   | 21.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.25   | Put          |           | 957.00000       | 905                  | 21.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.05   | Call         |           | 114.00000       | 125                  | 20.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.05   | Put          |           | 782.00000       | 733                  | 20.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.85   | Call         |           | 5,532.00000     | 5,592                | 25.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.85   | Put          |           | 0.00000         | 0                    | 25.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.35   | Call         |           | 4,032.00000     | 4,092                | 25.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.35   | Put          |           | 0.00000         | 0                    | 25.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.85   | Call         |           | 2,532.00000     | 2,593                | 30.08      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.85   | Put          |           | 1.00000         | 1                    | 30.08      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.35   | Call         |           | 1,050.00000     | 1,109                | 18.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.35   | Put          |           | 18.00000        | 17                   | 18.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.35   | Call         |           | 29.00000        | 31                   | 26.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.35   | Put          |           | 1,997.00000     | 1,939                | 26.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.85   | Call         |           | 5.00000         | 6                    | 29.80      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.85   | Put          |           | 3,474.00000     | 3,414                | 29.80      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.35  | Call         |           | 2.00000         | 2                    | 33.08      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.35  | Put          |           | 4,970.00000     | 4,910                | 33.08      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.85  | Call         |           | 1.00000         | 1                    | 36.52      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.85  | Put          |           | 6,469.00000     | 6,409                | 36.52      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.60   | Call         |           | 5,782.00000     | 5,842                | 25.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.60   | Put          |           | 0.00000         | 0                    | 25.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.10   | Call         |           | 4,282.00000     | 4,342                | 25.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.10   | Put          |           | 0.00000         | 0                    | 25.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.60   | Call         |           | 2,782.00000     | 2,842                | 31.79      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.60   | Put          |           | 1.00000         | 0                    | 31.79      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.10   | Call         |           | 1,293.00000     | 1,353                | 20.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.10   | Put          |           | 12.00000        | 11                   | 20.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.10   | Call         |           | 36.00000        | 38                   | 25.40      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.10   | Put          |           | 1,754.00000     | 1,696                | 25.40      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.60   | Call         |           | 7.00000         | 8                    | 29.30      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.60   | Put          |           | 3,225.00000     | 3,166                | 29.30      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.10  | Call         |           | 2.00000         | 2                    | 32.50      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.10  | Put          |           | 4,720.00000     | 4,660                | 32.50      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.60  | Call         |           | 1.00000         | 1                    | 35.95      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.60  | Put          |           | 6,219.00000     | 6,159                | 35.95      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 0.55   | Call         |           | 5,832.00000     | 5,892                | 25.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.55   | Put          |           | 0.00000         | 0                    | 25.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.05   | Call         |           | 4,332.00000     | 4,392                | 25.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.05   | Put          |           | 0.00000         | 0                    | 25.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.55   | Call         |           | 2,832.00000     | 2,892                | 32.14      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.55   | Put          |           | 0.00000         | 0                    | 32.14      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.05   | Call         |           | 1,342.00000     | 1,402                | 21.17      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.05   | Put          |           | 11.00000        | 10                   | 21.17      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.05   | Call         |           | 37.00000        | 40                   | 25.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.05   | Put          |           | 1,706.00000     | 1,648                | 25.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.55   | Call         |           | 7.00000         | 8                    | 29.20      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.55   | Put          |           | 3,176.00000     | 3,116                | 29.20      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.05  | Call         |           | 2.00000         | 2                    | 32.39      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.05  | Put          |           | 4,670.00000     | 4,610                | 32.39      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.55  | Call         |           | 1.00000         | 1                    | 35.83      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.55  | Put          |           | 6,169.00000     | 6,109                | 35.83      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.10   | Call         |           | 443.00000       | 484                  | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.10   | Put          |           | 162.00000       | 142                  | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.20   | Call         |           | 382.00000       | 420                  | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.20   | Put          |           | 201.00000       | 178                  | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.90   | Call         |           | 581.00000       | 628                  | 17.94      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.90   | Put          |           | 99.00000        | 86                   | 17.94      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.00   | Call         |           | 509.00000       | 553                  | 17.94      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.00   | Put          |           | 128.00000       | 111                  | 17.94      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.15   | Call         |           | 412.00000       | 451                  | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.15   | Put          |           | 181.00000       | 159                  | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.20   | Call         |           | 382.00000       | 420                  | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.20   | Put          |           | 201.00000       | 178                  | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.05   | Call         |           | 475.00000       | 518                  | 17.94      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.05   | Put          |           | 144.00000       | 126                  | 17.94      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.35   | Call         |           | 302.00000       | 334                  | 17.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.35   | Put          |           | 271.00000       | 242                  | 17.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.85   | Call         |           | 148.00000       | 163                  | 19.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.85   | Put          |           | 617.00000       | 571                  | 19.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.95   | Call         |           | 544.00000       | 590                  | 17.94      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.95   | Put          |           | 113.00000       | 98                   | 17.94      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.35   | Call         |           | 3,032.00000     | 3,092                | 32.11      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.35   | Put          |           | 0.00000         | 0                    | 32.11      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.35   | Call         |           | 2,034.00000     | 2,095                | 26.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.35   | Put          |           | 3.00000         | 3                    | 26.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.35  | Call         |           | 3.00000         | 4                    | 30.81      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.35  | Put          |           | 3,972.00000     | 3,912                | 30.81      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.35  | Call         |           | 1.00000         | 1                    | 35.37      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.35  | Put          |           | 5,969.00000     | 5,909                | 35.37      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.35  | Call         |           | 0.00000         | 0                    | 39.96      | 0.00  | 0                   | 0.00            |



| Contract Details                   | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 14.35  | Put          |     |       | 7,969.00000     | 7,908                | 39.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.45   | Call         |     |       | 3,932.00000     | 3,992                | 25.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.45   | Put          |     |       | 0.00000         | 0                    | 25.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.45   | Call         |     |       | 2,932.00000     | 2,992                | 32.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.45   | Put          |     |       | 0.00000         | 0                    | 32.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.45   | Call         |     |       | 1,935.00000     | 1,995                | 25.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.45   | Put          |     |       | 4.00000         | 3                    | 25.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.45   | Call         |     |       | 956.00000       | 1,012                | 17.97      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.45   | Put          |     |       | 24.00000        | 20                   | 17.97      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.45   | Call         |     |       | 26.00000        | 28                   | 26.99      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.45   | Put          |     |       | 2,095.00000     | 2,036                | 26.99      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.45  | Call         |     |       | 3.00000         | 3                    | 31.01      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.45  | Put          |     |       | 4,071.00000     | 4,011                | 31.01      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.45  | Call         |     |       | 1.00000         | 1                    | 35.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.45  | Put          |     |       | 6,069.00000     | 6,009                | 35.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.45  | Call         |     |       | 0.00000         | 0                    | 40.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.45  | Put          |     |       | 8,069.00000     | 8,008                | 40.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.50   | Call         |     |       | 3,882.00000     | 3,942                | 26.05      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.50   | Put          |     |       | 0.00000         | 0                    | 26.05      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.50   | Call         |     |       | 2,882.00000     | 2,942                | 32.48      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.50   | Put          |     |       | 0.00000         | 0                    | 32.48      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.50   | Call         |     |       | 1,885.00000     | 1,946                | 25.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.50   | Put          |     |       | 4.00000         | 4                    | 25.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.50   | Call         |     |       | 910.00000       | 966                  | 17.97      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.50   | Put          |     |       | 29.00000        | 24                   | 17.97      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.50   | Call         |     |       | 24.00000        | 27                   | 27.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.50   | Put          |     |       | 2,143.00000     | 2,085                | 27.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.50  | Call         |     |       | 3.00000         | 3                    | 31.12      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.50  | Put          |     |       | 4,121.00000     | 4,061                | 31.12      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.50  | Call         |     |       | 1.00000         | 1                    | 35.72      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.50  | Put          |     |       | 6,119.00000     | 6,059                | 35.72      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.50  | Call         |     |       | 0.00000         | 0                    | 40.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.50  | Put          |     |       | 8,119.00000     | 8,058                | 40.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.55   | Call         |     |       | 3,832.00000     | 3,892                | 26.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.55   | Put          |     |       | 0.00000         | 0                    | 26.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.55   | Call         |     |       | 1,836.00000     | 1,896                | 25.16      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.55   | Put          |     |       | 4.00000         | 4                    | 25.16      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.55   | Call         |     |       | 866.00000       | 921                  | 17.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.55   | Put          |     |       | 34.00000        | 29                   | 17.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.55   | Call         |     |       | 23.00000        | 25                   | 27.19      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.55   | Put          |     |       | 2,191.00000     | 2,133                | 27.19      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.55  | Call         |     |       | 3.00000         | 3                    | 31.24      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.55  | Put          |     |       | 4,171.00000     | 4,111                | 31.24      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.55  | Call         |     |       | 0.00000         | 0                    | 40.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.55  | Put          |     |       | 8,169.00000     | 8,108                | 40.18      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM     | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 2.60   | Call         |         |       | 3,782.00000     | 3,842                | 26.76      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.60   | Put          |         |       | 0.00000         | 0                    | 26.76      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.60   | Call         |         |       | 1,786.00000     | 1,846                | 24.76      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.60   | Put          |         |       | 5.00000         | 4                    | 24.76      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.60   | Call         |         |       | 822.00000       | 876                  | 17.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.60   | Put          |         |       | 41.00000        | 34                   | 17.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.60   | Call         |         |       | 22.00000        | 24                   | 27.30      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.60   | Put          |         |       | 2,240.00000     | 2,182                | 27.30      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.60  | Call         |         |       | 3.00000         | 3                    | 31.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.60  | Put          |         |       | 4,221.00000     | 4,161                | 31.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.60  | Call         |         |       | 0.00000         | 0                    | 40.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.60  | Put          |         |       | 8,219.00000     | 8,158                | 40.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.65   | Call         |         |       | 3,732.00000     | 3,792                | 27.12      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.65   | Put          |         |       | 0.00000         | 0                    | 27.12      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.65   | Call         |         |       | 2,732.00000     | 2,793                | 31.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.65   | Put          |         |       | 1.00000         | 1                    | 31.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.65   | Call         |         |       | 1,737.00000     | 1,797                | 24.36      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.65   | Put          |         |       | 5.00000         | 5                    | 24.36      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.65   | Call         |         |       | 779.00000       | 833                  | 17.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.65   | Put          |         |       | 48.00000        | 41                   | 17.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.65   | Call         |         |       | 20.00000        | 22                   | 27.40      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.65   | Put          |         |       | 2,289.00000     | 2,230                | 27.40      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.65  | Call         |         |       | 3.00000         | 3                    | 31.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.65  | Put          |         |       | 4,271.00000     | 4,211                | 31.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.65  | Call         |         |       | 1.00000         | 1                    | 36.06      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.65  | Put          |         |       | 6,269.00000     | 6,209                | 36.06      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.65  | Call         |         |       | 0.00000         | 0                    | 40.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.65  | Put          |         |       | 8,269.00000     | 8,208                | 40.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.40   | Call         |         |       | 3,982.00000     | 4,042                | 25.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.40   | Put          |         |       | 0.00000         | 0                    | 25.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.40   | Call         |         |       | 2,982.00000     | 3,042                | 32.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.40   | Put          |         |       | 0.00000         | 0                    | 32.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.40   | Call         |         |       | 1,985.00000     | 2,045                | 26.30      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.40   | Put          |         |       | 3.00000         | 3                    | 26.30      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.40   | Call         |         |       | 1,001.00000     | 1,060                | 18.37      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.40   | Put          |         |       | 20.00000        | 18                   | 18.37      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.40   | Call         |         |       | 28.00000        | 30                   | 26.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.40   | Put          |         |       | 2,046.00000     | 1,988                | 26.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.40  | Call         |         |       | 3.00000         | 3                    | 30.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.40  | Put          |         |       | 4,022.00000     | 3,961                | 30.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.40  | Call         |         |       | 1.00000         | 1                    | 35.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.40  | Put          |         |       | 6,019.00000     | 5,959                | 35.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.40  | Call         |         |       | 0.00000         | 0                    | 40.07      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.40  | Put          |         |       | 8,019.00000     | 7,958                | 40.07      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future |        |              | 6.50380 |       | 6.44340         |                      | 18.21      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 6.45   | Call         |           | 373.00000       | 402                  | 18.13      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.45   | Put          |           | 379.00000       | 348                  | 18.13      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.55   | Call         |           | 336.00000       | 361                  | 18.40      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.55   | Put          |           | 442.00000       | 407                  | 18.40      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.60   | Call         |           | 319.00000       | 343                  | 18.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.60   | Put          |           | 476.00000       | 439                  | 18.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.65   | Call         |           | 303.00000       | 326                  | 18.79      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.65   | Put          |           | 510.00000       | 472                  | 18.79      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.70   | Call         |           | 288.00000       | 309                  | 18.98      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.70   | Put          |           | 545.00000       | 506                  | 18.98      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.75   | Call         |           | 274.00000       | 294                  | 19.17      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.75   | Put          |           | 580.00000       | 540                  | 19.17      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.60   | Call         |           | 319.00000       | 343                  | 18.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.60   | Put          |           | 476.00000       | 439                  | 18.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.50   | Call         |           | 354.00000       | 380                  | 18.21      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.50   | Put          |           | 410.00000       | 376                  | 18.21      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.40   | Call         |           | 395.00000       | 426                  | 18.04      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.40   | Put          |           | 351.00000       | 322                  | 18.04      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.70   | Call         |           | 288.00000       | 309                  | 18.98      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.70   | Put          |           | 545.00000       | 506                  | 18.98      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.30   | Call         |           | 442.00000       | 476                  | 17.87      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.30   | Put          |           | 299.00000       | 272                  | 17.87      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.80   | Call         |           | 260.00000       | 280                  | 19.36      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.80   | Put          |           | 617.00000       | 576                  | 19.36      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.90   | Call         |           | 236.00000       | 253                  | 19.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.90   | Put          |           | 692.00000       | 649                  | 19.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 7.00   | Call         |           | 214.00000       | 230                  | 20.13      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 7.00   | Put          |           | 771.00000       | 726                  | 20.13      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 7.10   | Call         |           | 195.00000       | 209                  | 20.51      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 7.10   | Put          |           | 851.00000       | 805                  | 20.51      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.20   | Call         |           | 494.00000       | 531                  | 17.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.20   | Put          |           | 251.00000       | 227                  | 17.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.15   | Call         |           | 522.00000       | 560                  | 17.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.15   | Put          |           | 229.00000       | 206                  | 17.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.25   | Call         |           | 468.00000       | 503                  | 17.78      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.25   | Put          |           | 274.00000       | 249                  | 17.78      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.35   | Call         |           | 418.00000       | 450                  | 17.95      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.35   | Put          |           | 325.00000       | 296                  | 17.95      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.85   | Call         |           | 248.00000       | 266                  | 19.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.85   | Put          |           | 654.00000       | 612                  | 19.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.95   | Call         |           | 225.00000       | 241                  | 19.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.95   | Put          |           | 731.00000       | 687                  | 19.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.05   | Call         |           | 581.00000       | 622                  | 17.43      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.05   | Put          |           | 188.00000       | 168                  | 17.43      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.00   | Call         |           | 613.00000       | 655                  | 17.34      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 6.00   | Put          |           | 169.00000       | 151                  | 17.34      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.10   | Call         |           | 551.00000       | 590                  | 17.52      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.10   | Put          |           | 208.00000       | 187                  | 17.52      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.20   | Call         |           | 494.00000       | 531                  | 17.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.20   | Put          |           | 251.00000       | 227                  | 17.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.30   | Call         |           | 442.00000       | 476                  | 17.87      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.30   | Put          |           | 299.00000       | 272                  | 17.87      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.80   | Call         |           | 260.00000       | 280                  | 19.36      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.80   | Put          |           | 617.00000       | 576                  | 19.36      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.40   | Call         |           | 4,043.00000     | 4,104                | 33.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.40   | Put          |           | 0.00000         | 0                    | 33.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.40   | Call         |           | 3,045.00000     | 3,105                | 29.80      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.40   | Put          |           | 1.00000         | 1                    | 29.80      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.40   | Call         |           | 2,051.00000     | 2,111                | 23.71      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.40   | Put          |           | 8.00000         | 7                    | 23.71      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.40   | Call         |           | 1,079.00000     | 1,137                | 17.14      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.40   | Put          |           | 35.00000        | 33                   | 17.14      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.40   | Call         |           | 71.00000        | 75                   | 25.48      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.40   | Put          |           | 2,028.00000     | 1,972                | 25.48      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.40  | Call         |           | 8.00000         | 8                    | 26.62      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.40  | Put          |           | 3,964.00000     | 3,905                | 26.62      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.40  | Call         |           | 3.00000         | 3                    | 30.80      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.40  | Put          |           | 5,959.00000     | 5,899                | 30.80      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.40  | Call         |           | 1.00000         | 1                    | 33.95      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.40  | Put          |           | 7,958.00000     | 7,897                | 33.95      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.50   | Call         |           | 3,943.00000     | 4,004                | 33.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.50   | Put          |           | 0.00000         | 0                    | 33.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.50   | Call         |           | 2,945.00000     | 3,005                | 29.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.50   | Put          |           | 2.00000         | 1                    | 29.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.50   | Call         |           | 1,953.00000     | 2,012                | 23.08      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.50   | Put          |           | 9.00000         | 9                    | 23.08      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.50   | Call         |           | 988.00000       | 1,042                | 16.48      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.50   | Put          |           | 45.00000        | 38                   | 16.48      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.50   | Call         |           | 65.00000        | 71                   | 25.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.50   | Put          |           | 2,122.00000     | 2,067                | 25.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.50  | Call         |           | 7.00000         | 8                    | 26.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.50  | Put          |           | 4,064.00000     | 4,004                | 26.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.50  | Call         |           | 3.00000         | 3                    | 31.02      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.50  | Put          |           | 6,059.00000     | 5,999                | 31.02      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.50  | Call         |           | 1.00000         | 1                    | 34.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.50  | Put          |           | 8,058.00000     | 7,997                | 34.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.55   | Call         |           | 3,893.00000     | 3,954                | 33.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.55   | Put          |           | 0.00000         | 0                    | 33.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.55   | Call         |           | 2,895.00000     | 2,955                | 29.04      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.55   | Put          |           | 2.00000         | 2                    | 29.04      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 4.55   | Call         |           | 1,903.00000     | 1,963                | 22.75      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.55   | Put          |           | 10.00000        | 9                    | 22.75      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.55   | Call         |           | 946.00000       | 999                  | 16.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.55   | Put          |           | 53.00000        | 45                   | 16.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.55   | Call         |           | 62.00000        | 67                   | 25.88      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.55   | Put          |           | 2,168.00000     | 2,113                | 25.88      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.55  | Call         |           | 7.00000         | 7                    | 26.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.55  | Put          |           | 4,113.00000     | 4,054                | 26.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.55  | Call         |           | 3.00000         | 3                    | 31.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.55  | Put          |           | 6,109.00000     | 6,049                | 31.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.55  | Call         |           | 1.00000         | 1                    | 34.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.55  | Put          |           | 8,108.00000     | 8,047                | 34.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.60   | Call         |           | 3,843.00000     | 3,904                | 33.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.60   | Put          |           | 0.00000         | 0                    | 33.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.60   | Call         |           | 2,845.00000     | 2,906                | 28.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.60   | Put          |           | 2.00000         | 2                    | 28.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.60   | Call         |           | 1,854.00000     | 1,914                | 22.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.60   | Put          |           | 11.00000        | 10                   | 22.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.60   | Call         |           | 905.00000       | 957                  | 16.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.60   | Put          |           | 61.00000        | 53                   | 16.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.60   | Call         |           | 59.00000        | 64                   | 25.90      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.60   | Put          |           | 2,215.00000     | 2,160                | 25.90      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.60  | Call         |           | 7.00000         | 7                    | 26.88      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.60  | Put          |           | 4,163.00000     | 4,103                | 26.88      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.60  | Call         |           | 3.00000         | 3                    | 31.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.60  | Put          |           | 6,159.00000     | 6,099                | 31.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.60  | Call         |           | 1.00000         | 1                    | 34.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.60  | Put          |           | 8,158.00000     | 8,097                | 34.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.60   | Call         |           | 905.00000       | 957                  | 16.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.60   | Put          |           | 61.00000        | 53                   | 16.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.70   | Call         |           | 3,744.00000     | 3,804                | 32.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.70   | Put          |           | 0.00000         | 0                    | 32.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.70   | Call         |           | 2,746.00000     | 2,806                | 28.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.70   | Put          |           | 2.00000         | 2                    | 28.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.70   | Call         |           | 1,756.00000     | 1,815                | 21.76      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.70   | Put          |           | 12.00000        | 12                   | 21.76      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.70   | Call         |           | 825.00000       | 875                  | 16.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.70   | Put          |           | 82.00000        | 71                   | 16.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.70   | Call         |           | 52.00000        | 57                   | 25.94      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.70   | Put          |           | 2,309.00000     | 2,253                | 25.94      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.70  | Call         |           | 6.00000         | 7                    | 27.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.70  | Put          |           | 4,263.00000     | 4,203                | 27.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.70  | Call         |           | 3.00000         | 3                    | 31.33      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.70  | Put          |           | 6,259.00000     | 6,199                | 31.33      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.70  | Call         |           | 1.00000         | 1                    | 34.10      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 14.70  | Put          |           | 8,258.00000     | 8,197                | 34.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.65   | Call         |           | 3,794.00000     | 3,854                | 33.19      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.65   | Put          |           | 0.00000         | 0                    | 33.19      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.65   | Call         |           | 2,795.00000     | 2,856                | 28.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.65   | Put          |           | 2.00000         | 2                    | 28.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.65   | Call         |           | 1,805.00000     | 1,865                | 22.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.65   | Put          |           | 12.00000        | 11                   | 22.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.65   | Call         |           | 865.00000       | 915                  | 16.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.65   | Put          |           | 71.00000        | 61                   | 16.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.65   | Call         |           | 55.00000        | 60                   | 25.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.65   | Put          |           | 2,262.00000     | 2,206                | 25.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.65  | Call         |           | 6.00000         | 7                    | 26.99      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.65  | Put          |           | 4,213.00000     | 4,153                | 26.99      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.65  | Call         |           | 3.00000         | 3                    | 31.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.65  | Put          |           | 6,209.00000     | 6,149                | 31.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.65  | Call         |           | 1.00000         | 1                    | 34.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.65  | Put          |           | 8,208.00000     | 8,147                | 34.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.45   | Call         |           | 3,993.00000     | 4,054                | 33.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.45   | Put          |           | 0.00000         | 0                    | 33.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.45   | Call         |           | 2,995.00000     | 3,055                | 29.58      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.45   | Put          |           | 1.00000         | 1                    | 29.58      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.45   | Call         |           | 2,002.00000     | 2,062                | 23.40      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.45   | Put          |           | 8.00000         | 8                    | 23.40      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.45   | Call         |           | 1,032.00000     | 1,089                | 16.81      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.45   | Put          |           | 38.00000        | 35                   | 16.81      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.45   | Call         |           | 69.00000        | 73                   | 25.67      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.45   | Put          |           | 2,076.00000     | 2,019                | 25.67      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.45  | Call         |           | 7.00000         | 8                    | 26.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.45  | Put          |           | 4,014.00000     | 3,954                | 26.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.45  | Call         |           | 3.00000         | 3                    | 30.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.45  | Put          |           | 6,009.00000     | 5,949                | 30.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.45  | Call         |           | 1.00000         | 1                    | 34.02      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.45  | Put          |           | 8,008.00000     | 7,947                | 34.02      | 0.00  | 0                   | 0.00            |

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|                               |  |  |  |  |  |  |                       |               |                   |
|-------------------------------|--|--|--|--|--|--|-----------------------|---------------|-------------------|
| <b>Total for Derivatives:</b> |  |  |  |  |  |  | <b>153,207,399.20</b> | <b>18,245</b> | <b>990,333.00</b> |
|-------------------------------|--|--|--|--|--|--|-----------------------|---------------|-------------------|

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|                     |  |  |  |  |  |  |                       |               |                   |
|---------------------|--|--|--|--|--|--|-----------------------|---------------|-------------------|
| <b>Grand Total:</b> |  |  |  |  |  |  | <b>153,207,399.20</b> | <b>18,245</b> | <b>990,333.00</b> |
|---------------------|--|--|--|--|--|--|-----------------------|---------------|-------------------|