



# Daily MTM Report

Daily summary for: 31/12/2009

| Contract Details                             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| <b>Derivatives</b>                           |        |            |           |              |                   |            |               |                  |               |
| \$ / R On 15/03/2010 Foreign Exchange Future |        |            | 7.47300   | 7.50480      |                   | 19.59      | 66,711,471.00 | 8,927            | 275,785.00    |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.50  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.50  | Put        |           | 8,995.00000  | 9,027             | 43.92      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.50  | Call       |           | 0.00000      | 0,000             | 40.68      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.50  | Put        |           | 6,995.00000  | 7,027             | 40.68      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.25  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 16.25  | Put        |           | 8,745.00000  | 8,777             | 43.92      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.25  | Call       |           | 0.00000      | 0,000             | 39.82      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 14.25  | Put        |           | 6,745.00000  | 6,777             | 39.82      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 8.25   | Call       |           | 87.00000     | 0,081             | 23.81      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 8.25   | Put        |           | 832.00000    | 0,858             | 23.81      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 7.25   | Call       |           | 408.00000    | 0,385             | 19.55      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 7.25   | Put        |           | 153.00000    | 0,162             | 19.55      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 6.25   | Call       |           | 1,261.00000  | 1,230             | 20.80      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 6.25   | Put        |           | 6.00000      | 0,007             | 20.80      | 0.00          | 0                | 0.00          |
| \$ / R On 15/03/2010 Foreign Exchange Future | 5.25   | Call       |           | 2,255.00000  | 2,224             | 27.56      | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.25   | Put        |           | 0.00000      | 0,001             | 27.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.25   | Call       |           | 3,255.00000  | 3,223             | 31.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.25   | Put        |           | 0.00000      | 0,000             | 31.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.00  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.00  | Put        |           | 8,495.00000  | 8,527             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.00   | Call       |           | 583.00000    | 0,557             | 19.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.00   | Put        |           | 78.00000     | 0,084             | 19.51      | 0.00  | 0                | 9,671.00      |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.00   | Call       |           | 1,508.00000  | 1,477             | 22.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.00   | Put        |           | 3.00000      | 0,004             | 22.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.00   | Call       |           | 2,505.00000  | 2,473             | 29.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.00   | Put        |           | 0.00000      | 0,000             | 29.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.00   | Call       |           | 3,505.00000  | 3,473             | 30.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.00   | Put        |           | 0.00000      | 0,000             | 30.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.05  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.05  | Put        |           | 8,545.00000  | 8,577             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.05  | Call       |           | 0.00000      | 0,000             | 39.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.05  | Put        |           | 6,545.00000  | 6,577             | 39.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.05   | Call       |           | 3,455.00000  | 3,423             | 30.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.05   | Put        |           | 0.00000      | 0,000             | 30.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.15  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.15  | Put        |           | 8,645.00000  | 8,677             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.15  | Call       |           | 0.00000      | 0,000             | 33.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.15  | Put        |           | 4,645.00000  | 4,677             | 33.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.15   | Call       |           | 474.00000    | 0,450             | 19.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.15   | Put        |           | 119.00000    | 0,127             | 19.54      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.15   | Call       |           | 1,360.00000  | 1,328             | 21.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.15   | Put        |           | 5.00000      | 0,005             | 21.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.15   | Call       |           | 3,355.00000  | 3,323             | 31.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.15   | Put        |           | 0.00000      | 0,000             | 31.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.45  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.45  | Put        |           | 8,945.00000  | 8,977             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.45  | Call       |           | 0.00000      | 0,000             | 40.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.45  | Put        |           | 6,945.00000  | 6,977             | 40.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.65  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.65  | Put        |           | 9,145.00000  | 9,177             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.65  | Call       |           | 0.00000      | 0,000             | 41.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.65  | Put        |           | 7,145.00000  | 7,177             | 41.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.65   | Call       |           | 51.00000     | 0,047             | 25.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.65   | Put        |           | 1,196.00000  | 1,224             | 25.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.65   | Call       |           | 1,856.00000  | 1,824             | 24.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.65   | Put        |           | 1.00000      | 0,001             | 24.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.65   | Call       |           | 2,855.00000  | 2,823             | 31.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.65   | Put        |           | 0.00000      | 0,000             | 31.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.60  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.60  | Put        |           | 9,095.00000  | 9,127             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.60  | Call       |           | 0.00000      | 0,000             | 41.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.60  | Put        |           | 7,095.00000  | 7,127             | 41.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.55  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.55  | Put        |           | 9,045.00000  | 9,077             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.55  | Call       |           | 0.00000      | 0,000             | 40.85      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.55  | Put        |           | 7,045.00000  | 7,077             | 40.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.35  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.35  | Put        |           | 8,845.00000  | 8,877             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.35  | Call       |           | 0.00000      | 0,000             | 40.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.35  | Put        |           | 6,845.00000  | 6,877             | 40.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.40  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.40  | Put        |           | 8,895.00000  | 8,927             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.40  | Call       |           | 0.00000      | 0,000             | 40.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.40  | Put        |           | 6,895.00000  | 6,927             | 40.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.30  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.30  | Put        |           | 8,795.00000  | 8,827             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.30  | Call       |           | 0.00000      | 0,000             | 39.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.30  | Put        |           | 6,795.00000  | 6,827             | 39.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.30   | Call       |           | 1,212.00000  | 1,181             | 20.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.30   | Put        |           | 7.00000      | 0,008             | 20.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.30   | Call       |           | 2,205.00000  | 2,174             | 27.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.30   | Put        |           | 0.00000      | 0,001             | 27.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.30   | Call       |           | 3,205.00000  | 3,173             | 31.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.30   | Put        |           | 0.00000      | 0,000             | 31.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.20  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.20  | Put        |           | 8,695.00000  | 8,727             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.20  | Call       |           | 0.00000      | 0,000             | 39.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.20  | Put        |           | 6,695.00000  | 6,727             | 39.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.10  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 16.10  | Put        |           | 8,595.00000  | 8,627             | 43.92      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.10  | Call       |           | 0.00000      | 0,000             | 39.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.10  | Put        |           | 6,595.00000  | 6,627             | 39.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.60  | Call       |           | 0.00000      | 0,000             | 34.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.60  | Put        |           | 5,095.00000  | 5,127             | 34.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.10   | Call       |           | 3,405.00000  | 3,373             | 31.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.10   | Put        |           | 0.00000      | 0,000             | 31.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.20   | Call       |           | 93.00000     | 0,087             | 23.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.20   | Put        |           | 788.00000    | 0,814             | 23.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.20   | Call       |           | 440.00000    | 0,417             | 19.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.20   | Put        |           | 135.00000    | 0,144             | 19.55      | 0.00  | 0                | 5,110.00      |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.20   | Call       |           | 1,311.00000  | 1,279             | 21.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.20   | Put        |           | 6.00000      | 0,006             | 21.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.20   | Call       |           | 2,305.00000  | 2,273             | 27.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.20   | Put        |           | 0.00000      | 0,000             | 27.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.20   | Call       |           | 3,305.00000  | 3,273             | 31.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.20   | Put        |           | 0.00000      | 0,000             | 31.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.35   | Call       |           | 76.00000     | 0,070             | 24.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.35   | Put        |           | 921.00000    | 0,947             | 24.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.35   | Call       |           | 348.00000    | 0,327             | 19.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.35   | Put        |           | 193.00000    | 0,204             | 19.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.35   | Call       |           | 1,163.00000  | 1,132             | 20.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.35   | Put        |           | 8.00000      | 0,009             | 20.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.35   | Call       |           | 2,155.00000  | 2,124             | 26.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.35   | Put        |           | 0.00000      | 0,001             | 26.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.35   | Call       |           | 3,155.00000  | 3,123             | 32.15      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.35   | Put        |           | 0.00000      | 0,000             | 32.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.60   | Call       |           | 924.00000    | 0,895             | 19.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.60   | Put        |           | 19.00000     | 0,022             | 19.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.60   | Call       |           | 1,906.00000  | 1,874             | 25.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.60   | Put        |           | 1.00000      | 0,001             | 25.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.60   | Call       |           | 2,905.00000  | 2,873             | 31.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.60   | Put        |           | 0.00000      | 0,000             | 31.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.45   | Call       |           | 294.00000    | 0,274             | 19.59      | 0.00  | 0                | 125.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.45   | Put        |           | 239.00000    | 0,251             | 19.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.45   | Call       |           | 1,066.00000  | 1,035             | 19.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.45   | Put        |           | 11.00000     | 0,012             | 19.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.45   | Call       |           | 2,056.00000  | 2,024             | 26.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.45   | Put        |           | 1.00000      | 0,001             | 26.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.45   | Call       |           | 3,055.00000  | 3,023             | 32.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.45   | Put        |           | 0.00000      | 0,000             | 32.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.40   | Call       |           | 71.00000     | 0,066             | 24.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.40   | Put        |           | 966.00000    | 0,993             | 24.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.40   | Call       |           | 320.00000    | 0,300             | 19.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.40   | Put        |           | 215.00000    | 0,227             | 19.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.40   | Call       |           | 2,106.00000  | 2,074             | 26.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.40   | Put        |           | 1.00000      | 0,001             | 26.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.40   | Call       |           | 3,105.00000  | 3,073             | 32.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.40   | Put        |           | 0.00000      | 0,000             | 32.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.50   | Call       |           | 1,017.00000  | 0,987             | 19.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.50   | Put        |           | 12.00000     | 0,014             | 19.43      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.50   | Call       |           | 2,006.00000  | 1,974             | 25.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.50   | Put        |           | 1.00000      | 0,001             | 25.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.50   | Call       |           | 3,005.00000  | 2,973             | 32.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.50   | Put        |           | 0.00000      | 0,000             | 32.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.05  | Call       |           | 0.00000      | 0,000             | 35.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.05  | Put        |           | 5,545.00000  | 5,577             | 35.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.55   | Call       |           | 971.00000    | 0,941             | 19.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.55   | Put        |           | 16.00000     | 0,018             | 19.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.55   | Call       |           | 1,956.00000  | 1,924             | 25.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.55   | Put        |           | 1.00000      | 0,001             | 25.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.55   | Call       |           | 2,955.00000  | 2,923             | 31.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.55   | Put        |           | 0.00000      | 0,000             | 31.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.20  | Call       |           | 0.00000      | 0,000             | 33.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.20  | Put        |           | 4,695.00000  | 4,727             | 33.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.70   | Call       |           | 48.00000     | 0,044             | 26.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.70   | Put        |           | 1,243.00000  | 1,271             | 26.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.70   | Call       |           | 198.00000    | 0,186             | 20.91      | 0.00  | 0                | 1,147.00      |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.70   | Put        |           | 393.00000    | 0,413             | 20.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.70   | Call       |           | 833.00000    | 0,805             | 19.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.70   | Put        |           | 28.00000     | 0,032             | 19.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.70   | Call       |           | 1,806.00000  | 1,775             | 24.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.70   | Put        |           | 1.00000      | 0,002             | 24.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.70   | Call       |           | 2,805.00000  | 2,773             | 31.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.70   | Put        |           | 0.00000      | 0,000             | 31.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.75   | Call       |           | 183.00000    | 0,172             | 21.17      | 0.00  | 0                | 10.00         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.75   | Put        |           | 428.00000    | 0,449             | 21.17      | 0.00  | 0                | 100.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.75   | Call       |           | 789.00000    | 0,761             | 19.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.75   | Put        |           | 34.00000     | 0,038             | 19.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.75   | Call       |           | 1,757.00000  | 1,725             | 24.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.75   | Put        |           | 2.00000      | 0,002             | 24.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.75   | Call       |           | 2,755.00000  | 2,723             | 30.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.75   | Put        |           | 0.00000      | 0,000             | 30.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.05   | Call       |           | 32.00000     | 0,029             | 28.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.05   | Put        |           | 1,577.00000  | 1,606             | 28.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.05   | Call       |           | 545.00000    | 0,520             | 19.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.05   | Put        |           | 90.00000     | 0,097             | 19.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.05   | Call       |           | 1,459.00000  | 1,427             | 22.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.05   | Put        |           | 4.00000      | 0,004             | 22.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.05   | Call       |           | 2,455.00000  | 2,423             | 28.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.05   | Put        |           | 0.00000      | 0,000             | 28.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.85   | Call       |           | 157.00000    | 0,147             | 21.70      | 0.00  | 0                | 9,000.00      |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.85   | Put        |           | 502.00000    | 0,524             | 21.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.85   | Call       |           | 704.00000    | 0,676             | 19.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.85   | Put        |           | 49.00000     | 0,053             | 19.49      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.85   | Call       |           | 1,657.00000  | 1,625             | 23.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.85   | Put        |           | 2.00000      | 0,002             | 23.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.85   | Call       |           | 2,655.00000  | 2,623             | 30.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.85   | Put        |           | 0.00000      | 0,000             | 30.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.90   | Call       |           | 37.00000     | 0,035             | 27.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.90   | Put        |           | 1,432.00000  | 1,462             | 27.24      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.90   | Call       |           | 662.00000    | 0,635             | 19.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.90   | Put        |           | 57.00000     | 0,062             | 19.50      | 0.00  | 0                | 670.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.90   | Call       |           | 1,608.00000  | 1,576             | 23.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.90   | Put        |           | 3.00000      | 0,003             | 23.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.95   | Call       |           | 622.00000    | 0,596             | 19.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.95   | Put        |           | 67.00000     | 0,073             | 19.50      | 0.00  | 0                | 500.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.95   | Call       |           | 1,558.00000  | 1,526             | 22.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.95   | Put        |           | 3.00000      | 0,003             | 22.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.95   | Call       |           | 2,555.00000  | 2,523             | 29.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.95   | Put        |           | 0.00000      | 0,000             | 29.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.10  | Call       |           | 0.00000      | 0,000             | 36.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.10  | Put        |           | 5,595.00000  | 5,627             | 36.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.10  | Call       |           | 0.00000      | 0,000             | 33.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.10  | Put        |           | 4,595.00000  | 4,627             | 33.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.10   | Call       |           | 509.00000    | 0,484             | 19.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.10   | Put        |           | 104.00000    | 0,111             | 19.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.10   | Call       |           | 1,409.00000  | 1,378             | 21.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.10   | Put        |           | 4.00000      | 0,005             | 21.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.10   | Call       |           | 2,405.00000  | 2,373             | 28.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.10   | Put        |           | 0.00000      | 0,000             | 28.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.00  | Call       |           | 0.00000      | 0,000             | 33.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.00  | Put        |           | 4,495.00000  | 4,527             | 33.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.30   | Call       |           | 377.00000    | 0,355             | 19.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.30   | Put        |           | 172.00000    | 0,182             | 19.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.40  | Call       |           | 0.00000      | 0,000             | 43.75      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.40  | Put        |           | 7,895.00000  | 7,927             | 43.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.40   | Call       |           | 1,115.00000  | 1,083             | 19.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.40   | Put        |           | 10.00000     | 0,010             | 19.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.90   | Call       |           | 2,605.00000  | 2,573             | 29.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.90   | Put        |           | 0.00000      | 0,000             | 29.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.40   | Call       |           | 4,105.00000  | 4,073             | 28.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.40   | Put        |           | 0.00000      | 0,000             | 28.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.65  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.65  | Put        |           | 8,145.00000  | 8,177             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.65  | Call       |           | 0.00000      | 0,000             | 34.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.65  | Put        |           | 5,145.00000  | 5,177             | 34.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.65   | Call       |           | 878.00000    | 0,849             | 19.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.65   | Put        |           | 23.00000     | 0,026             | 19.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.15   | Call       |           | 2,355.00000  | 2,323             | 28.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.15   | Put        |           | 0.00000      | 0,000             | 28.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.65   | Call       |           | 3,855.00000  | 3,823             | 29.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.65   | Put        |           | 0.00000      | 0,000             | 29.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.50   | Call       |           | 269.00000    | 0,254             | 19.85      | 0.00  | 0                | 114.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.50   | Put        |           | 264.00000    | 0,281             | 19.85      | 0.00  | 0                | 200.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.15   | Call       |           | 28.00000     | 0,026             | 28.56      | 0.00  | 0                | 16,483.00     |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.15   | Put        |           | 1,673.00000  | 1,703             | 28.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.25  | Call       |           | 0.00000      | 0,000             | 33.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.25  | Put        |           | 4,745.00000  | 4,777             | 33.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.55   | Call       |           | 249.00000    | 0,235             | 20.12      | 0.00  | 0                | 15,915.00     |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.55   | Put        |           | 294.00000    | 0,312             | 20.12      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.60   | Call       |           | 231.00000    | 0,217             | 20.38      | 0.00  | 0                | 248.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.60   | Put        |           | 326.00000    | 0,344             | 20.38      | 0.00  | 0                | 220.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.55   | Call       |           | 18.00000     | 0,016             | 30.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.55   | Put        |           | 2,063.00000  | 2,093             | 30.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.45   | Call       |           | 21.00000     | 0,019             | 30.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.45   | Put        |           | 1,966.00000  | 1,996             | 30.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.65   | Call       |           | 214.00000    | 0,201             | 20.64      | 0.00  | 0                | 279.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.65   | Put        |           | 359.00000    | 0,378             | 20.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.90   | Call       |           | 146.00000    | 0,136             | 21.96      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.90   | Put        |           | 541.00000    | 0,563             | 21.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.45  | Call       |           | 0.00000      | 0,000             | 34.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.45  | Put        |           | 4,945.00000  | 4,977             | 34.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.05   | Call       |           | 116.00000    | 0,109             | 22.75      | 0.00  | 0                | 5,000.00      |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.05   | Put        |           | 661.00000    | 0,686             | 22.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.70  | Call       |           | 0.00000      | 0,000             | 34.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.70  | Put        |           | 5,195.00000  | 5,227             | 34.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.30   | Call       |           | 81.00000     | 0,075             | 24.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.30   | Put        |           | 876.00000    | 0,902             | 24.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.35  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.35  | Put        |           | 4,845.00000  | 4,877             | 34.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.65   | Call       |           | 15.00000     | 0,014             | 30.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.65   | Put        |           | 2,160.00000  | 2,191             | 30.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.95   | Call       |           | 135.00000    | 0,126             | 22.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.95   | Put        |           | 580.00000    | 0,603             | 22.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.40  | Call       |           | 0.00000      | 0,000             | 34.14      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.40  | Put        |           | 4,895.00000  | 4,927             | 34.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.00   | Call       |           | 125.00000    | 0,117             | 22.49      | 0.00  | 0                | 40.00         |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.00   | Put        |           | 620.00000    | 0,644             | 22.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.15   | Call       |           | 100.00000    | 0,094             | 23.28      | 0.00  | 0                | 279.00        |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.15   | Put        |           | 745.00000    | 0,771             | 23.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.50  | Call       |           | 0.00000      | 0,000             | 34.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.50  | Put        |           | 4,995.00000  | 5,027             | 34.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.10  | Call       |           | 7.00000      | 0,006             | 30.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.10  | Put        |           | 2,602.00000  | 2,633             | 30.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.00  | Call       |           | 8.00000      | 0,007             | 30.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.00  | Put        |           | 2,503.00000  | 2,534             | 30.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.90   | Call       |           | 10.00000     | 0,009             | 30.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.90   | Put        |           | 2,405.00000  | 2,436             | 30.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.10   | Call       |           | 108.00000    | 0,101             | 23.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.10   | Put        |           | 703.00000    | 0,728             | 23.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.90  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.90  | Put        |           | 5,395.00000  | 5,427             | 35.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.20  | Call       |           | 6.00000      | 0,005             | 30.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.20  | Put        |           | 2,701.00000  | 2,732             | 30.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.50   | Call       |           | 62.00000     | 0,057             | 25.13      | 0.00  | 0                | 15,890.00     |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.50   | Put        |           | 1,057.00000  | 1,084             | 25.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.85  | Call       |           | 0.00000      | 0,000             | 35.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.85  | Put        |           | 5,345.00000  | 5,377             | 35.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.45   | Call       |           | 66.00000     | 0,061             | 24.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.45   | Put        |           | 1,011.00000  | 1,038             | 24.86      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.95  | Call       |           | 0.00000      | 0,000             | 35.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.95  | Put        |           | 5,445.00000  | 5,477             | 35.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.55   | Call       |           | 58.00000     | 0,054             | 25.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.55   | Put        |           | 1,103.00000  | 1,131             | 25.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.00  | Call       |           | 0.00000      | 0,000             | 35.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.00  | Put        |           | 5,495.00000  | 5,527             | 35.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.40  | Call       |           | 4.00000      | 0,003             | 30.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.40  | Put        |           | 2,899.00000  | 2,930             | 30.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.30  | Call       |           | 5.00000      | 0,004             | 30.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.30  | Put        |           | 2,800.00000  | 2,831             | 30.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.60   | Call       |           | 54.00000     | 0,050             | 25.65      | 0.00  | 0                | 1.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.60   | Put        |           | 1,149.00000  | 1,177             | 25.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.15  | Call       |           | 0.00000      | 0,000             | 36.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.15  | Put        |           | 5,645.00000  | 5,677             | 36.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.75   | Call       |           | 45.00000     | 0,042             | 26.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.75   | Put        |           | 1,290.00000  | 1,319             | 26.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.65  | Call       |           | 0.00000      | 0,000             | 37.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.65  | Put        |           | 6,145.00000  | 6,177             | 37.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.00   | Call       |           | 33.00000     | 0,031             | 27.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.00   | Put        |           | 1,528.00000  | 1,558             | 27.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.25  | Call       |           | 0.00000      | 0,000             | 36.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.25  | Put        |           | 5,745.00000  | 5,777             | 36.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.55  | Call       |           | 3.00000      | 0,003             | 30.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.55  | Put        |           | 3,048.00000  | 3,080             | 30.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.85   | Call       |           | 40.00000     | 0,037             | 26.97      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.85   | Put        |           | 1,385.00000  | 1,414             | 26.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.60  | Call       |           | 0.00000      | 0,000             | 37.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.60  | Put        |           | 6,095.00000  | 6,127             | 37.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.35  | Call       |           | 0.00000      | 0,000             | 36.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.35  | Put        |           | 5,845.00000  | 5,877             | 36.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.65  | Call       |           | 3.00000      | 0,002             | 30.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.65  | Put        |           | 3,148.00000  | 3,179             | 30.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.95   | Call       |           | 35.00000     | 0,033             | 27.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.95   | Put        |           | 1,480.00000  | 1,510             | 27.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.20  | Call       |           | 0.00000      | 0,000             | 36.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.20  | Put        |           | 5,695.00000  | 5,727             | 36.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.50  | Call       |           | 3.00000      | 0,003             | 30.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.50  | Put        |           | 2,998.00000  | 3,030             | 30.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.80   | Call       |           | 42.00000     | 0,039             | 26.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 8.80   | Put        |           | 1,337.00000  | 1,366             | 26.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.50  | Call       |           | 0.00000      | 0,000             | 37.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.50  | Put        |           | 5,995.00000  | 6,027             | 37.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.30   | Call       |           | 24.00000     | 0,022             | 29.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.30   | Put        |           | 1,819.00000  | 1,849             | 29.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.40   | Call       |           | 22.00000     | 0,020             | 29.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.40   | Put        |           | 1,917.00000  | 1,947             | 29.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.80  | Call       |           | 0.00000      | 0,000             | 38.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.80  | Put        |           | 6,295.00000  | 6,327             | 38.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.60   | Call       |           | 17.00000     | 0,015             | 30.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.60   | Put        |           | 2,112.00000  | 2,142             | 30.24      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.00  | Call       |           | 0.00000      | 0,000             | 38.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.00  | Put        |           | 6,495.00000  | 6,527             | 38.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.90  | Call       |           | 0.00000      | 0,000             | 32.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.90  | Put        |           | 4,395.00000  | 4,427             | 32.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.80   | Call       |           | 12.00000     | 0,010             | 30.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.80   | Put        |           | 2,307.00000  | 2,337             | 30.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.15  | Call       |           | 0.00000      | 0,000             | 39.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 14.15  | Put        |           | 6,645.00000  | 6,677             | 39.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.05  | Call       |           | 0.00000      | 0,000             | 33.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.05  | Put        |           | 4,545.00000  | 4,577             | 33.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.95  | Call       |           | 0.00000      | 0,000             | 32.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.95  | Put        |           | 4,445.00000  | 4,477             | 32.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.90  | Call       |           | 0.00000      | 0,000             | 38.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.90  | Put        |           | 6,395.00000  | 6,427             | 38.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.80  | Call       |           | 0.00000      | 0,000             | 32.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.80  | Put        |           | 4,295.00000  | 4,327             | 32.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.70  | Call       |           | 0.00000      | 0,000             | 32.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.70  | Put        |           | 4,195.00000  | 4,227             | 32.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.70   | Call       |           | 14.00000     | 0,012             | 30.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.70   | Put        |           | 2,209.00000  | 2,239             | 30.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.95  | Call       |           | 0.00000      | 0,000             | 38.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.95  | Put        |           | 6,445.00000  | 6,477             | 38.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.85  | Call       |           | 0.00000      | 0,000             | 32.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.85  | Put        |           | 4,345.00000  | 4,377             | 32.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.75  | Call       |           | 0.00000      | 0,000             | 32.31      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.75  | Put        |           | 4,245.00000  | 4,277             | 32.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.65  | Call       |           | 0.00000      | 0,000             | 32.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.65  | Put        |           | 4,145.00000  | 4,177             | 32.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.55  | Call       |           | 0.00000      | 0,000             | 31.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.55  | Put        |           | 4,045.00000  | 4,077             | 31.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.30  | Call       |           | 0.00000      | 0,000             | 36.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.30  | Put        |           | 5,795.00000  | 5,827             | 36.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.60  | Call       |           | 3.00000      | 0,002             | 30.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.60  | Put        |           | 3,098.00000  | 3,129             | 30.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.10   | Call       |           | 30.00000     | 0,028             | 28.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.10   | Put        |           | 1,625.00000  | 1,655             | 28.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.40  | Call       |           | 0.00000      | 0,000             | 36.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.40  | Put        |           | 5,895.00000  | 5,927             | 36.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.90  | Call       |           | 2.00000      | 0,001             | 31.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.90  | Put        |           | 3,397.00000  | 3,428             | 31.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.80  | Call       |           | 2.00000      | 0,002             | 31.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.80  | Put        |           | 3,297.00000  | 3,329             | 31.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.70  | Call       |           | 2.00000      | 0,002             | 30.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.70  | Put        |           | 3,197.00000  | 3,229             | 30.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.20   | Call       |           | 27.00000     | 0,025             | 28.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.20   | Put        |           | 1,722.00000  | 1,752             | 28.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.45  | Call       |           | 0.00000      | 0,000             | 37.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.45  | Put        |           | 5,945.00000  | 5,977             | 37.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.75  | Call       |           | 2.00000      | 0,002             | 31.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.75  | Put        |           | 3,247.00000  | 3,279             | 31.00      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.25   | Call       |           | 26.00000     | 0,024             | 29.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.25   | Put        |           | 1,771.00000  | 1,801             | 29.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.55  | Call       |           | 0.00000      | 0,000             | 37.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.55  | Put        |           | 6,045.00000  | 6,077             | 37.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.45  | Call       |           | 1.00000      | 0,000             | 31.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.45  | Put        |           | 3,946.00000  | 3,977             | 31.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.35  | Call       |           | 1.00000      | 0,001             | 31.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.35  | Put        |           | 3,846.00000  | 3,878             | 31.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.25  | Call       |           | 1.00000      | 0,001             | 31.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.25  | Put        |           | 3,746.00000  | 3,778             | 31.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.15  | Call       |           | 1.00000      | 0,001             | 31.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.15  | Put        |           | 3,646.00000  | 3,678             | 31.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.05  | Call       |           | 1.00000      | 0,001             | 31.20      | 0.00  | 0                | 16,483.00     |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.05  | Put        |           | 3,546.00000  | 3,578             | 31.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.95  | Call       |           | 1.00000      | 0,001             | 31.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.95  | Put        |           | 3,446.00000  | 3,478             | 31.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.85  | Call       |           | 2.00000      | 0,001             | 31.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.85  | Put        |           | 3,347.00000  | 3,378             | 31.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.35   | Call       |           | 23.00000     | 0,021             | 29.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.35   | Put        |           | 1,868.00000  | 1,898             | 29.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.70  | Call       |           | 0.00000      | 0,000             | 37.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.70  | Put        |           | 6,195.00000  | 6,227             | 37.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.60  | Call       |           | 0.00000      | 0,000             | 31.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.60  | Put        |           | 4,095.00000  | 4,127             | 31.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.50  | Call       |           | 1.00000      | 0,000             | 31.61      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.50  | Put        |           | 3,996.00000  | 4,027             | 31.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.40  | Call       |           | 1.00000      | 0,001             | 31.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.40  | Put        |           | 3,896.00000  | 3,928             | 31.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.30  | Call       |           | 1.00000      | 0,001             | 31.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.30  | Put        |           | 3,796.00000  | 3,828             | 31.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.20  | Call       |           | 1.00000      | 0,001             | 31.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.20  | Put        |           | 3,696.00000  | 3,728             | 31.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.10  | Call       |           | 1.00000      | 0,001             | 31.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.10  | Put        |           | 3,596.00000  | 3,628             | 31.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.50   | Call       |           | 20.00000     | 0,018             | 30.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.50   | Put        |           | 2,015.00000  | 2,045             | 30.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.55  | Call       |           | 0.00000      | 0,000             | 34.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.55  | Put        |           | 5,045.00000  | 5,077             | 34.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.45  | Call       |           | 4.00000      | 0,003             | 30.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.45  | Put        |           | 2,949.00000  | 2,980             | 30.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.35  | Call       |           | 4.00000      | 0,004             | 30.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.35  | Put        |           | 2,849.00000  | 2,881             | 30.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.25  | Call       |           | 5.00000      | 0,005             | 30.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.25  | Put        |           | 2,750.00000  | 2,782             | 30.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.15  | Call       |           | 6.00000      | 0,005             | 30.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.15  | Put        |           | 2,651.00000  | 2,682             | 30.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.05  | Call       |           | 8.00000      | 0,007             | 30.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 10.05  | Put        |           | 2,553.00000  | 2,584             | 30.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.95   | Call       |           | 9.00000      | 0,008             | 30.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.95   | Put        |           | 2,454.00000  | 2,485             | 30.47      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.75   | Call       |           | 13.00000     | 0,011             | 30.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.75   | Put        |           | 2,258.00000  | 2,288             | 30.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.30  | Call       |           | 0.00000      | 0,000             | 33.86      | 0.00  | 0                | 27,500.00     |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 12.30  | Put        |           | 4,795.00000  | 4,827             | 33.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.85   | Call       |           | 11.00000     | 0,010             | 30.41      | 0.00  | 0                | 27,500.00     |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 9.85   | Put        |           | 2,356.00000  | 2,387             | 30.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.44  | Call       |           | 1.00000      | 0,000             | 31.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.44  | Put        |           | 3,936.00000  | 3,967             | 31.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.00  | Call       |           | 1.00000      | 0,001             | 31.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 11.00  | Put        |           | 3,496.00000  | 3,528             | 31.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.60  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.60  | Put        |           | 8,095.00000  | 8,127             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.60   | Call       |           | 3,905.00000  | 3,873             | 28.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.60   | Put        |           | 0.00000      | 0,000             | 28.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.55  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.55  | Put        |           | 8,045.00000  | 8,077             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.55   | Call       |           | 3,955.00000  | 3,923             | 28.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.55   | Put        |           | 0.00000      | 0,000             | 28.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.70  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.70  | Put        |           | 8,195.00000  | 8,227             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.70   | Call       |           | 3,805.00000  | 3,773             | 29.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.70   | Put        |           | 0.00000      | 0,000             | 29.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.80  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.80  | Put        |           | 8,295.00000  | 8,327             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.80   | Call       |           | 170.00000    | 0,159             | 21.43      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 7.80   | Put        |           | 465.00000    | 0,486             | 21.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.80   | Call       |           | 746.00000    | 0,718             | 19.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 6.80   | Put        |           | 41.00000     | 0,045             | 19.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.80   | Call       |           | 1,707.00000  | 1,675             | 23.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 5.80   | Put        |           | 2.00000      | 0,002             | 23.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.80   | Call       |           | 2,705.00000  | 2,673             | 30.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 4.80   | Put        |           | 0.00000      | 0,000             | 30.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.80   | Call       |           | 3,705.00000  | 3,673             | 29.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.80   | Put        |           | 0.00000      | 0,000             | 29.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.85  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.85  | Put        |           | 8,345.00000  | 8,377             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.85  | Call       |           | 0.00000      | 0,000             | 38.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.85  | Put        |           | 6,345.00000  | 6,377             | 38.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.85   | Call       |           | 3,655.00000  | 3,623             | 30.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.85   | Put        |           | 0.00000      | 0,000             | 30.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.90  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.90  | Put        |           | 8,395.00000  | 8,427             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.90   | Call       |           | 3,605.00000  | 3,573             | 30.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.90   | Put        |           | 0.00000      | 0,000             | 30.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.45  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.45  | Put        |           | 7,945.00000  | 7,977             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.45   | Call       |           | 4,055.00000  | 4,023             | 28.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.45   | Put        |           | 0.00000      | 0,000             | 28.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.50  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.50  | Put        |           | 7,995.00000  | 8,027             | 43.92      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.50   | Call       |           | 4,005.00000  | 3,973             | 28.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.50   | Put        |           | 0.00000      | 0,000             | 28.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.75  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.75  | Put        |           | 8,245.00000  | 8,277             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.75  | Call       |           | 0.00000      | 0,000             | 38.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 13.75  | Put        |           | 6,245.00000  | 6,277             | 38.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.75   | Call       |           | 3,755.00000  | 3,723             | 29.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.75   | Put        |           | 0.00000      | 0,000             | 29.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.95  | Call       |           | 0.00000      | 0,000             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 15.95  | Put        |           | 8,445.00000  | 8,477             | 43.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.95   | Call       |           | 3,555.00000  | 3,523             | 30.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 15/03/2010 | Foreign Exchange Future | 3.95   | Put        |           | 0.00000      | 0,000             | 30.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future |        |            | 7.60710   | 7.63990      |                   | 20.14      | 0.00  | 0                | 38,932.00     |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.40   | Call       |           | 207.00000    | 0,199             | 23.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.40   | Put        |           | 967.00000    | 0,992             | 23.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.15  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.15  | Put        |           | 8,510.00000  | 8,543             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.15  | Call       |           | 4.00000      | 0,004             | 35.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.15  | Put        |           | 6,514.00000  | 6,547             | 35.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.15   | Call       |           | 3,490.00000  | 3,458             | 30.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.15   | Put        |           | 0.00000      | 0,001             | 30.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.20  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.20  | Put        |           | 8,560.00000  | 8,593             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.20  | Call       |           | 4.00000      | 0,004             | 35.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.20  | Put        |           | 6,564.00000  | 6,597             | 35.79      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.20   | Call       |           | 3,440.00000  | 3,408             | 30.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.20   | Put        |           | 0.00000      | 0,001             | 30.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.30  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.30  | Put        |           | 8,660.00000  | 8,693             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.60  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.60  | Put        |           | 8,960.00000  | 8,993             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.80  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.80  | Put        |           | 9,160.00000  | 9,193             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.80  | Call       |           | 2.00000      | 0,002             | 35.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.80  | Put        |           | 7,162.00000  | 7,195             | 35.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.80  | Call       |           | 40.00000     | 0,038             | 31.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.80  | Put        |           | 3,200.00000  | 3,231             | 31.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.75  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.75  | Put        |           | 9,110.00000  | 9,143             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.75  | Call       |           | 2.00000      | 0,002             | 35.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.75  | Put        |           | 7,112.00000  | 7,145             | 35.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.75  | Call       |           | 41.00000     | 0,039             | 31.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.75  | Put        |           | 3,151.00000  | 3,182             | 31.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.75   | Call       |           | 1,899.00000  | 1,867             | 21.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.75   | Put        |           | 9.00000      | 0,010             | 21.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.75   | Call       |           | 2,891.00000  | 2,859             | 26.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.75   | Put        |           | 1.00000      | 0,002             | 26.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.70  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.70  | Put        |           | 9,060.00000  | 9,093             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.70  | Call       |           | 2.00000      | 0,002             | 35.16      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.70  | Put        |           | 7,062.00000  | 7,095             | 35.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.50  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.50  | Put        |           | 8,860.00000  | 8,893             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.55  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.55  | Put        |           | 8,910.00000  | 8,943             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.45  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.45  | Put        |           | 8,810.00000  | 8,843             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.45  | Call       |           | 3.00000      | 0,003             | 35.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.45  | Put        |           | 6,813.00000  | 6,846             | 35.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.45   | Call       |           | 502.00000    | 0,486             | 19.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.45   | Put        |           | 312.00000    | 0,329             | 19.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.45   | Call       |           | 1,230.00000  | 1,201             | 19.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.45   | Put        |           | 40.00000     | 0,044             | 19.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.45   | Call       |           | 2,195.00000  | 2,162             | 22.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.45   | Put        |           | 5.00000      | 0,005             | 22.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.45   | Call       |           | 3,191.00000  | 3,158             | 28.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.45   | Put        |           | 1.00000      | 0,001             | 28.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.35  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.35  | Put        |           | 8,710.00000  | 8,743             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.35  | Call       |           | 3.00000      | 0,003             | 35.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.35  | Put        |           | 6,713.00000  | 6,746             | 35.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.35   | Call       |           | 1,323.00000  | 1,293             | 19.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.35   | Put        |           | 33.00000     | 0,036             | 19.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.35   | Call       |           | 2,294.00000  | 2,261             | 23.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.35   | Put        |           | 4.00000      | 0,004             | 23.38      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.35   | Call       |           | 3,291.00000  | 3,258             | 29.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.35   | Put        |           | 1.00000      | 0,001             | 29.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.25  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.25  | Put        |           | 8,610.00000  | 8,643             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.25   | Call       |           | 615.00000    | 0,596             | 19.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.25   | Put        |           | 225.00000    | 0,239             | 19.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.25   | Call       |           | 1,417.00000  | 1,386             | 19.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.25   | Put        |           | 27.00000     | 0,029             | 19.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.25   | Call       |           | 3,391.00000  | 3,358             | 30.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.25   | Put        |           | 1.00000      | 0,001             | 30.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.30  | Call       |           | 4.00000      | 0,003             | 35.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.30  | Put        |           | 6,664.00000  | 6,696             | 35.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.80  | Call       |           | 13.00000     | 0,012             | 35.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.80  | Put        |           | 5,173.00000  | 5,205             | 35.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.30   | Call       |           | 225.00000    | 0,217             | 22.88      | 0.00  | 0                | 140.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.30   | Put        |           | 885.00000    | 0,910             | 22.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.30   | Call       |           | 586.00000    | 0,567             | 19.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.30   | Put        |           | 246.00000    | 0,260             | 19.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.30   | Call       |           | 1,370.00000  | 1,339             | 19.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.30   | Put        |           | 30.00000     | 0,032             | 19.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.30   | Call       |           | 2,344.00000  | 2,311             | 23.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.30   | Put        |           | 4.00000      | 0,004             | 23.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.30   | Call       |           | 3,341.00000  | 3,308             | 29.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.30   | Put        |           | 1.00000      | 0,001             | 29.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.45   | Call       |           | 198.00000    | 0,191             | 23.47      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.45   | Put        |           | 1,008.00000  | 1,034             | 23.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.75   | Call       |           | 155.00000    | 0,150             | 24.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.75   | Put        |           | 1,265.00000  | 1,293             | 24.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.60  | Call       |           | 2.00000      | 0,002             | 35.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.60  | Put        |           | 6,962.00000  | 6,995             | 35.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.55  | Call       |           | 3.00000      | 0,002             | 35.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.55  | Put        |           | 6,913.00000  | 6,945             | 35.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.55  | Call       |           | 27.00000     | 0,026             | 33.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.55  | Put        |           | 3,937.00000  | 3,969             | 33.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.50  | Call       |           | 3.00000      | 0,003             | 35.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.50  | Put        |           | 6,863.00000  | 6,896             | 35.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.70   | Call       |           | 162.00000    | 0,156             | 24.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.70   | Put        |           | 1,222.00000  | 1,249             | 24.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.70   | Call       |           | 1,010.00000  | 0,983             | 18.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.70   | Put        |           | 70.00000     | 0,076             | 18.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.70   | Call       |           | 1,948.00000  | 1,915             | 21.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.70   | Put        |           | 8.00000      | 0,008             | 21.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.70   | Call       |           | 2,941.00000  | 2,909             | 27.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.70   | Put        |           | 1.00000      | 0,002             | 27.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.50   | Call       |           | 190.00000    | 0,183             | 23.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.50   | Put        |           | 1,050.00000  | 1,076             | 23.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.50   | Call       |           | 477.00000    | 0,461             | 20.00      | 0.00  | 0                | 100.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.50   | Put        |           | 337.00000    | 0,354             | 20.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.50   | Call       |           | 2,145.00000  | 2,113             | 22.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.50   | Put        |           | 5.00000      | 0,006             | 22.50      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.50   | Call       |           | 3,141.00000  | 3,108             | 28.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.50   | Put        |           | 1.00000      | 0,001             | 28.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.05  | Call       |           | 11.00000     | 0,010             | 35.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.05  | Put        |           | 5,421.00000  | 5,453             | 35.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.05  | Call       |           | 20.00000     | 0,019             | 34.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.05  | Put        |           | 4,430.00000  | 4,462             | 34.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.05  | Call       |           | 35.00000     | 0,033             | 32.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.05  | Put        |           | 3,445.00000  | 3,476             | 32.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.55   | Call       |           | 182.00000    | 0,176             | 23.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.55   | Put        |           | 1,092.00000  | 1,119             | 23.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.55   | Call       |           | 452.00000    | 0,437             | 20.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.55   | Put        |           | 362.00000    | 0,380             | 20.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.55   | Call       |           | 1,139.00000  | 1,110             | 18.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.55   | Put        |           | 49.00000     | 0,053             | 18.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.55   | Call       |           | 2,096.00000  | 2,063             | 22.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.55   | Put        |           | 6.00000      | 0,006             | 22.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.55   | Call       |           | 3,091.00000  | 3,058             | 28.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.55   | Put        |           | 1.00000      | 0,001             | 28.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.10  | Call       |           | 11.00000     | 0,010             | 35.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.10  | Put        |           | 5,471.00000  | 5,503             | 35.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.10  | Call       |           | 19.00000     | 0,018             | 34.36      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.10  | Put        |           | 4,479.00000  | 4,511             | 34.36      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.10  | Call       |           | 34.00000     | 0,033             | 32.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.10  | Put        |           | 3,494.00000  | 3,526             | 32.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.60   | Call       |           | 175.00000    | 0,169             | 24.06      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.60   | Put        |           | 1,135.00000  | 1,162             | 24.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.60   | Call       |           | 1,094.00000  | 1,066             | 18.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.60   | Put        |           | 54.00000     | 0,059             | 18.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.60   | Call       |           | 2,046.00000  | 2,014             | 21.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.60   | Put        |           | 6.00000      | 0,007             | 21.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.60   | Call       |           | 3,041.00000  | 3,008             | 27.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.60   | Put        |           | 1.00000      | 0,001             | 27.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.15  | Call       |           | 10.00000     | 0,010             | 35.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.15  | Put        |           | 5,520.00000  | 5,553             | 35.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.15  | Call       |           | 33.00000     | 0,032             | 32.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.15  | Put        |           | 3,543.00000  | 3,575             | 32.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.65   | Call       |           | 168.00000    | 0,162             | 24.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.65   | Put        |           | 1,178.00000  | 1,205             | 24.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.65   | Call       |           | 1,052.00000  | 1,024             | 18.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.65   | Put        |           | 62.00000     | 0,067             | 18.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.65   | Call       |           | 1,997.00000  | 1,965             | 21.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.65   | Put        |           | 7.00000      | 0,008             | 21.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.65   | Call       |           | 2,991.00000  | 2,958             | 27.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.65   | Put        |           | 1.00000      | 0,001             | 27.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.30  | Call       |           | 9.00000      | 0,009             | 36.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.30  | Put        |           | 5,669.00000  | 5,702             | 36.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.30  | Call       |           | 17.00000     | 0,016             | 34.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.30  | Put        |           | 4,677.00000  | 4,709             | 34.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.30  | Call       |           | 31.00000     | 0,029             | 32.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.30  | Put        |           | 3,691.00000  | 3,722             | 32.79      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.80   | Call       |           | 150.00000    | 0,144             | 24.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.80   | Put        |           | 1,310.00000  | 1,337             | 24.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.80   | Call       |           | 354.00000    | 0,342             | 20.92      | 0.00  | 0                | 21,795.00     |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.80   | Put        |           | 514.00000    | 0,535             | 20.92      | 0.00  | 0                | 200.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.80   | Call       |           | 930.00000    | 0,904             | 19.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.80   | Put        |           | 90.00000     | 0,097             | 19.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.80   | Call       |           | 1,850.00000  | 1,818             | 21.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.80   | Put        |           | 10.00000     | 0,011             | 21.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.80   | Call       |           | 2,842.00000  | 2,809             | 26.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.80   | Put        |           | 2.00000      | 0,002             | 26.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.85   | Call       |           | 338.00000    | 0,327             | 21.12      | 0.00  | 0                | 450.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.85   | Put        |           | 548.00000    | 0,570             | 21.12      | 0.00  | 0                | 430.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.85   | Call       |           | 891.00000    | 0,866             | 19.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.85   | Put        |           | 101.00000    | 0,109             | 19.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.85   | Call       |           | 1,801.00000  | 1,769             | 21.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.85   | Put        |           | 11.00000     | 0,012             | 21.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.85   | Call       |           | 2,792.00000  | 2,759             | 26.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.85   | Put        |           | 2.00000      | 0,002             | 26.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.40  | Call       |           | 9.00000      | 0,008             | 36.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.40  | Put        |           | 5,769.00000  | 5,801             | 36.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.40  | Call       |           | 29.00000     | 0,028             | 33.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.40  | Put        |           | 3,789.00000  | 3,821             | 33.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.90   | Call       |           | 139.00000    | 0,134             | 25.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.90   | Put        |           | 1,399.00000  | 1,427             | 25.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.90   | Call       |           | 323.00000    | 0,312             | 21.31      | 0.00  | 0                | 55.00         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.90   | Put        |           | 583.00000    | 0,605             | 21.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.90   | Call       |           | 853.00000    | 0,828             | 19.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.90   | Put        |           | 113.00000    | 0,121             | 19.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.90   | Call       |           | 1,753.00000  | 1,720             | 20.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.90   | Put        |           | 13.00000     | 0,013             | 20.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.90   | Call       |           | 2,742.00000  | 2,709             | 26.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.90   | Put        |           | 2.00000      | 0,002             | 26.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.50  | Call       |           | 9.00000      | 0,008             | 36.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.50  | Put        |           | 5,869.00000  | 5,901             | 36.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.50  | Call       |           | 28.00000     | 0,027             | 33.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.50  | Put        |           | 3,888.00000  | 3,920             | 33.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.70  | Call       |           | 7.00000      | 0,007             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.70  | Put        |           | 6,067.00000  | 6,100             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.70  | Call       |           | 13.00000     | 0,013             | 35.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.70  | Put        |           | 5,073.00000  | 5,106             | 35.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.70  | Call       |           | 25.00000     | 0,024             | 33.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.70  | Put        |           | 4,085.00000  | 4,117             | 33.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.70  | Call       |           | 42.00000     | 0,040             | 31.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.70  | Put        |           | 3,102.00000  | 3,133             | 31.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.65  | Call       |           | 8.00000      | 0,007             | 36.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.65  | Put        |           | 6,018.00000  | 6,050             | 36.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.65  | Call       |           | 14.00000     | 0,013             | 35.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.65  | Put        |           | 5,024.00000  | 5,056             | 35.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.65  | Call       |           | 26.00000     | 0,025             | 33.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.65  | Put        |           | 4,036.00000  | 4,068             | 33.71      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.15   | Call       |           | 678.00000    | 0,657             | 19.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.15   | Put        |           | 188.00000    | 0,200             | 19.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.15   | Call       |           | 1,512.00000  | 1,480             | 20.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.15   | Put        |           | 22.00000     | 0,023             | 20.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.15   | Call       |           | 2,493.00000  | 2,460             | 24.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.15   | Put        |           | 3.00000      | 0,003             | 24.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.60  | Call       |           | 8.00000      | 0,008             | 36.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.60  | Put        |           | 5,968.00000  | 6,001             | 36.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.60  | Call       |           | 27.00000     | 0,026             | 33.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.60  | Put        |           | 3,987.00000  | 4,019             | 33.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.60  | Call       |           | 45.00000     | 0,043             | 30.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.60  | Put        |           | 3,005.00000  | 3,036             | 30.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.10   | Call       |           | 120.00000    | 0,116             | 26.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.10   | Put        |           | 1,580.00000  | 1,609             | 26.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.10   | Call       |           | 269.00000    | 0,259             | 22.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.10   | Put        |           | 729.00000    | 0,752             | 22.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.10   | Call       |           | 711.00000    | 0,689             | 19.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.10   | Put        |           | 171.00000    | 0,182             | 19.46      | 0.00  | 0                | 200.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.10   | Call       |           | 1,560.00000  | 1,528             | 20.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.10   | Put        |           | 20.00000     | 0,021             | 20.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.10   | Call       |           | 2,543.00000  | 2,510             | 24.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.10   | Put        |           | 3.00000      | 0,003             | 24.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.45  | Call       |           | 9.00000      | 0,008             | 36.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.45  | Put        |           | 5,819.00000  | 5,851             | 36.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.45  | Call       |           | 29.00000     | 0,027             | 33.21      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.45  | Put        |           | 3,839.00000  | 3,870             | 33.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.95   | Call       |           | 308.00000    | 0,298             | 21.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.95   | Put        |           | 618.00000    | 0,641             | 21.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.95   | Call       |           | 816.00000    | 0,792             | 19.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.95   | Put        |           | 126.00000    | 0,135             | 19.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.95   | Call       |           | 1,704.00000  | 1,672             | 20.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.95   | Put        |           | 14.00000     | 0,015             | 20.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.95   | Call       |           | 2,692.00000  | 2,659             | 25.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.95   | Put        |           | 2.00000      | 0,002             | 25.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.35  | Call       |           | 9.00000      | 0,009             | 36.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.35  | Put        |           | 5,719.00000  | 5,752             | 36.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.35  | Call       |           | 16.00000     | 0,016             | 34.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.35  | Put        |           | 4,726.00000  | 4,759             | 34.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.35  | Call       |           | 30.00000     | 0,029             | 32.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.35  | Put        |           | 3,740.00000  | 3,772             | 32.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.95   | Call       |           | 134.00000    | 0,129             | 25.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.95   | Put        |           | 1,444.00000  | 1,472             | 25.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.85   | Call       |           | 144.00000    | 0,139             | 25.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.85   | Put        |           | 1,354.00000  | 1,382             | 25.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.00  | Call       |           | 11.00000     | 0,010             | 35.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.00  | Put        |           | 5,371.00000  | 5,403             | 35.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.00  | Call       |           | 20.00000     | 0,020             | 34.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.00  | Put        |           | 4,380.00000  | 4,413             | 34.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.00   | Call       |           | 129.00000    | 0,124             | 25.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.00   | Put        |           | 1,489.00000  | 1,517             | 25.63      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.00   | Call       |           | 780.00000    | 0,757             | 19.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.00   | Put        |           | 140.00000    | 0,150             | 19.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.00   | Call       |           | 1,656.00000  | 1,624             | 20.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.00   | Put        |           | 16.00000     | 0,017             | 20.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.20  | Call       |           | 10.00000     | 0,009             | 35.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.20  | Put        |           | 5,570.00000  | 5,602             | 35.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.20  | Call       |           | 32.00000     | 0,031             | 32.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.20  | Put        |           | 3,592.00000  | 3,624             | 32.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.20   | Call       |           | 112.00000    | 0,108             | 26.42      | 0.00  | 0                | 21,795.00     |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.20   | Put        |           | 1,672.00000  | 1,701             | 26.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.20   | Call       |           | 646.00000    | 0,626             | 19.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.20   | Put        |           | 206.00000    | 0,219             | 19.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.20   | Call       |           | 1,464.00000  | 1,433             | 20.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.20   | Put        |           | 24.00000     | 0,026             | 20.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.20   | Call       |           | 2,443.00000  | 2,411             | 24.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.20   | Put        |           | 3.00000      | 0,004             | 24.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.85  | Call       |           | 23.00000     | 0,022             | 34.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.85  | Put        |           | 4,233.00000  | 4,265             | 34.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.25   | Call       |           | 108.00000    | 0,104             | 26.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.25   | Put        |           | 1,718.00000  | 1,747             | 26.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.05   | Call       |           | 124.00000    | 0,120             | 25.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.05   | Put        |           | 1,534.00000  | 1,563             | 25.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.35   | Call       |           | 557.00000    | 0,539             | 19.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.35   | Put        |           | 267.00000    | 0,282             | 19.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.50  | Call       |           | 1.00000      | 0,001             | 34.16      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.50  | Put        |           | 7,861.00000  | 7,894             | 34.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.00  | Call       |           | 5.00000      | 0,005             | 36.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.00  | Put        |           | 6,365.00000  | 6,398             | 36.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.50  | Call       |           | 15.00000     | 0,014             | 34.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.50  | Put        |           | 4,875.00000  | 4,907             | 34.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.00  | Call       |           | 36.00000     | 0,034             | 31.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.00  | Put        |           | 3,396.00000  | 3,427             | 31.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.50   | Call       |           | 1,185.00000  | 1,155             | 19.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.50   | Put        |           | 45.00000     | 0,048             | 19.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.00   | Call       |           | 2,642.00000  | 2,610             | 25.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.00   | Put        |           | 2.00000      | 0,003             | 25.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.50   | Call       |           | 4,140.00000  | 4,107             | 34.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.50   | Put        |           | 0.00000      | 0,000             | 34.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.75  | Call       |           | 1.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.75  | Put        |           | 8,111.00000  | 8,143             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.25  | Call       |           | 4.00000      | 0,003             | 35.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.25  | Put        |           | 6,614.00000  | 6,646             | 35.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.25  | Call       |           | 31.00000     | 0,030             | 32.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.25  | Put        |           | 3,641.00000  | 3,673             | 32.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.25   | Call       |           | 235.00000    | 0,227             | 22.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.25   | Put        |           | 845.00000    | 0,870             | 22.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.75   | Call       |           | 970.00000    | 0,943             | 18.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.75   | Put        |           | 80.00000     | 0,086             | 18.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.25   | Call       |           | 2,393.00000  | 2,361             | 23.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.25   | Put        |           | 3.00000      | 0,004             | 23.96      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.75   | Call       |           | 3,890.00000  | 3,857             | 33.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.75   | Put        |           | 0.00000      | 0,000             | 33.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.30   | Call       |           | 105.00000    | 0,101             | 26.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.30   | Put        |           | 1,765.00000  | 1,794             | 26.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.60   | Call       |           | 428.00000    | 0,414             | 20.14      | 0.00  | 0                | 390.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.60   | Put        |           | 388.00000    | 0,407             | 20.14      | 0.00  | 0                | 130.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.25  | Call       |           | 17.00000     | 0,017             | 34.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.25  | Put        |           | 4,627.00000  | 4,660             | 34.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.90  | Call       |           | 22.00000     | 0,021             | 34.07      | 0.00  | 0                | 21,978.00     |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.90  | Put        |           | 4,282.00000  | 4,314             | 34.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.15   | Call       |           | 116.00000    | 0,112             | 26.22      | 0.00  | 0                | 21,978.00     |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.15   | Put        |           | 1,626.00000  | 1,655             | 26.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.35   | Call       |           | 101.00000    | 0,098             | 27.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.35   | Put        |           | 1,811.00000  | 1,841             | 27.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.65   | Call       |           | 408.00000    | 0,395             | 20.33      | 0.00  | 0                | 100.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.65   | Put        |           | 418.00000    | 0,438             | 20.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.20  | Call       |           | 18.00000     | 0,017             | 34.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.20  | Put        |           | 4,578.00000  | 4,610             | 34.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.60   | Call       |           | 87.00000     | 0,083             | 27.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.60   | Put        |           | 2,047.00000  | 2,076             | 27.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.50   | Call       |           | 92.00000     | 0,089             | 27.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.50   | Put        |           | 1,952.00000  | 1,982             | 27.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.70   | Call       |           | 390.00000    | 0,376             | 20.53      | 0.00  | 0                | 600.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.70   | Put        |           | 450.00000    | 0,469             | 20.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.65   | Call       |           | 84.00000     | 0,080             | 28.13      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.65   | Put        |           | 2,094.00000  | 2,123             | 28.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.55   | Call       |           | 89.00000     | 0,086             | 27.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.55   | Put        |           | 1,999.00000  | 2,029             | 27.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.45   | Call       |           | 95.00000     | 0,091             | 27.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.45   | Put        |           | 1,905.00000  | 1,934             | 27.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.75   | Call       |           | 372.00000    | 0,359             | 20.72      | 0.00  | 0                | 33.00         |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.75   | Put        |           | 482.00000    | 0,502             | 20.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.55  | Call       |           | 15.00000     | 0,014             | 35.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.55  | Put        |           | 4,925.00000  | 4,957             | 35.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.15   | Call       |           | 257.00000    | 0,248             | 22.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.15   | Put        |           | 767.00000    | 0,791             | 22.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.75  | Call       |           | 13.00000     | 0,012             | 35.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.75  | Put        |           | 5,123.00000  | 5,155             | 35.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.65  | Call       |           | 43.00000     | 0,042             | 30.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.65  | Put        |           | 3,053.00000  | 3,085             | 30.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.55  | Call       |           | 46.00000     | 0,044             | 30.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.55  | Put        |           | 2,956.00000  | 2,987             | 30.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.45  | Call       |           | 49.00000     | 0,047             | 30.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.45  | Put        |           | 2,859.00000  | 2,890             | 30.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.35   | Call       |           | 216.00000    | 0,208             | 23.08      | 0.00  | 0                | 1,900.00      |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.35   | Put        |           | 926.00000    | 0,951             | 23.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.60  | Call       |           | 14.00000     | 0,013             | 35.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.60  | Put        |           | 4,974.00000  | 5,006             | 35.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.50  | Call       |           | 47.00000     | 0,046             | 30.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.50  | Put        |           | 2,907.00000  | 2,939             | 30.53      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.40  | Call       |           | 50.00000     | 0,048             | 30.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.40  | Put        |           | 2,810.00000  | 2,841             | 30.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.20   | Call       |           | 246.00000    | 0,237             | 22.49      | 0.00  | 0                | 139.00        |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.20   | Put        |           | 806.00000    | 0,830             | 22.49      | 0.00  | 0                | 4.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.45  | Call       |           | 15.00000     | 0,015             | 34.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.45  | Put        |           | 4,825.00000  | 4,858             | 34.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.35  | Call       |           | 52.00000     | 0,050             | 30.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.35  | Put        |           | 2,762.00000  | 2,793             | 30.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.25  | Call       |           | 55.00000     | 0,053             | 29.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.25  | Put        |           | 2,665.00000  | 2,696             | 29.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.15  | Call       |           | 59.00000     | 0,057             | 29.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.15  | Put        |           | 2,569.00000  | 2,600             | 29.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.05  | Call       |           | 63.00000     | 0,061             | 29.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.05  | Put        |           | 2,473.00000  | 2,504             | 29.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.95   | Call       |           | 68.00000     | 0,065             | 28.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.95   | Put        |           | 2,378.00000  | 2,408             | 28.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.85   | Call       |           | 72.00000     | 0,070             | 28.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.85   | Put        |           | 2,282.00000  | 2,313             | 28.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.75   | Call       |           | 78.00000     | 0,075             | 28.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.75   | Put        |           | 2,188.00000  | 2,218             | 28.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.05   | Call       |           | 281.00000    | 0,271             | 21.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.05   | Put        |           | 691.00000    | 0,714             | 21.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.15  | Call       |           | 19.00000     | 0,018             | 34.43      | 0.00  | 0                | 26,596.00     |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.15  | Put        |           | 4,529.00000  | 4,561             | 34.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.40   | Call       |           | 98.00000     | 0,094             | 27.20      | 0.00  | 0                | 26,596.00     |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.40   | Put        |           | 1,858.00000  | 1,887             | 27.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.40  | Call       |           | 16.00000     | 0,015             | 34.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 12.40  | Put        |           | 4,776.00000  | 4,808             | 34.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.30  | Call       |           | 54.00000     | 0,052             | 29.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.30  | Put        |           | 2,714.00000  | 2,745             | 29.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.20  | Call       |           | 57.00000     | 0,055             | 29.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.20  | Put        |           | 2,617.00000  | 2,648             | 29.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.10  | Call       |           | 61.00000     | 0,059             | 29.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.10  | Put        |           | 2,521.00000  | 2,552             | 29.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.90   | Call       |           | 70.00000     | 0,067             | 28.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.90   | Put        |           | 2,330.00000  | 2,360             | 28.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.80   | Call       |           | 75.00000     | 0,072             | 28.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.80   | Put        |           | 2,235.00000  | 2,265             | 28.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.70   | Call       |           | 81.00000     | 0,078             | 28.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 9.70   | Put        |           | 2,141.00000  | 2,171             | 28.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.00   | Call       |           | 294.00000    | 0,284             | 21.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 8.00   | Put        |           | 654.00000    | 0,677             | 21.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.00  | Call       |           | 65.00000     | 0,063             | 29.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 10.00  | Put        |           | 2,425.00000  | 2,456             | 29.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.70  | Call       |           | 1.00000      | 0,001             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.70  | Put        |           | 8,061.00000  | 8,094             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.70   | Call       |           | 3,940.00000  | 3,907             | 33.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.70   | Put        |           | 0.00000      | 0,000             | 33.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.75  | Call       |           | 7.00000      | 0,006             | 36.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.75  | Put        |           | 6,117.00000  | 6,149             | 36.35      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.75  | Call       |           | 24.00000     | 0,023             | 33.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.75  | Put        |           | 4,134.00000  | 4,166             | 33.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.80  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.80  | Put        |           | 8,160.00000  | 8,193             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.80  | Call       |           | 6.00000      | 0,006             | 36.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.80  | Put        |           | 6,166.00000  | 6,199             | 36.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.80  | Call       |           | 23.00000     | 0,022             | 33.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.80  | Put        |           | 4,183.00000  | 4,215             | 33.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.80   | Call       |           | 3,840.00000  | 3,807             | 33.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.80   | Put        |           | 0.00000      | 0,000             | 33.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.95  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.95  | Put        |           | 8,310.00000  | 8,343             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.95  | Call       |           | 5.00000      | 0,005             | 36.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.95  | Put        |           | 6,315.00000  | 6,348             | 36.10      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.95  | Call       |           | 21.00000     | 0,020             | 34.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 11.95  | Put        |           | 4,331.00000  | 4,363             | 34.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.95   | Call       |           | 3,690.00000  | 3,658             | 32.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.95   | Put        |           | 0.00000      | 0,001             | 32.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.85  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.85  | Put        |           | 8,210.00000  | 8,243             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.85  | Call       |           | 6.00000      | 0,006             | 36.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.85  | Put        |           | 6,216.00000  | 6,249             | 36.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.85   | Call       |           | 3,790.00000  | 3,757             | 32.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.85   | Put        |           | 0.00000      | 0,000             | 32.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 17.50  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 17.50  | Put        |           | 9,860.00000  | 9,893             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.90  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.90  | Put        |           | 8,260.00000  | 8,293             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.90  | Call       |           | 6.00000      | 0,005             | 36.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 13.90  | Put        |           | 6,266.00000  | 6,298             | 36.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.90   | Call       |           | 3,740.00000  | 3,707             | 32.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.90   | Put        |           | 0.00000      | 0,000             | 32.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.00  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.00  | Put        |           | 8,360.00000  | 8,393             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.00   | Call       |           | 3,640.00000  | 3,608             | 31.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.00   | Put        |           | 0.00000      | 0,001             | 31.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.05  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.05  | Put        |           | 8,410.00000  | 8,443             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.05  | Call       |           | 5.00000      | 0,004             | 35.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.05  | Put        |           | 6,415.00000  | 6,447             | 35.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.05   | Call       |           | 745.00000    | 0,722             | 19.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 7.05   | Put        |           | 155.00000    | 0,165             | 19.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.05   | Call       |           | 1,608.00000  | 1,576             | 20.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 6.05   | Put        |           | 18.00000     | 0,019             | 20.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.05   | Call       |           | 2,592.00000  | 2,560             | 25.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 5.05   | Put        |           | 2.00000      | 0,003             | 25.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.05   | Call       |           | 3,590.00000  | 3,558             | 31.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.05   | Put        |           | 0.00000      | 0,001             | 31.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.60  | Call       |           | 1.00000      | 0,001             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.60  | Put        |           | 7,961.00000  | 7,994             | 34.04      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.60   | Call       |           | 4,040.00000  | 4,007             | 34.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.60   | Put        |           | 0.00000      | 0,000             | 34.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.65  | Call       |           | 1.00000      | 0,001             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 15.65  | Put        |           | 8,011.00000  | 8,044             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.65   | Call       |           | 3,990.00000  | 3,957             | 34.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 3.65   | Put        |           | 0.00000      | 0,000             | 34.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.10  | Call       |           | 0.00000      | 0,000             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 16.10  | Put        |           | 8,460.00000  | 8,493             | 34.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.10  | Call       |           | 4.00000      | 0,004             | 35.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 14.10  | Put        |           | 6,464.00000  | 6,497             | 35.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.10   | Call       |           | 3,540.00000  | 3,508             | 31.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 14/06/2010 | Foreign Exchange Future | 4.10   | Put        |           | 0.00000      | 0,001             | 31.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future |        |            | 7.73840   | 7.77180      |                   | 20.27      | 0.00  | 0                | 4,585.00      |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.85  | Call       |           | 14.00000     | 0,013             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.85  | Put        |           | 8,092.00000  | 8,125             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.85  | Call       |           | 30.00000     | 0,028             | 35.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.85  | Put        |           | 6,108.00000  | 6,140             | 35.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.85  | Call       |           | 62.00000     | 0,060             | 31.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.85  | Put        |           | 4,140.00000  | 4,172             | 31.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.85   | Call       |           | 149.00000    | 0,143             | 26.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.85   | Put        |           | 2,227.00000  | 2,255             | 26.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.85   | Call       |           | 1,055.00000  | 1,029             | 18.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.85   | Put        |           | 133.00000    | 0,141             | 18.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.85   | Call       |           | 1,939.00000  | 1,907             | 19.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.85   | Put        |           | 17.00000     | 0,019             | 19.40      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.85   | Call       |           | 2,927.00000  | 2,894             | 24.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.85   | Put        |           | 5.00000      | 0,006             | 24.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.85   | Call       |           | 3,923.00000  | 3,889             | 29.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.85   | Put        |           | 1.00000      | 0,001             | 29.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.80  | Call       |           | 15.00000     | 0,014             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.80  | Put        |           | 8,043.00000  | 8,076             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.80  | Call       |           | 30.00000     | 0,029             | 35.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.80  | Put        |           | 6,058.00000  | 6,091             | 35.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.80  | Call       |           | 64.00000     | 0,061             | 31.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.80  | Put        |           | 4,092.00000  | 4,123             | 31.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.80   | Call       |           | 153.00000    | 0,147             | 26.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.80   | Put        |           | 2,181.00000  | 2,209             | 26.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.80   | Call       |           | 515.00000    | 0,500             | 20.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.80   | Put        |           | 543.00000    | 0,562             | 20.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.80   | Call       |           | 1,093.00000  | 1,066             | 18.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.80   | Put        |           | 121.00000    | 0,128             | 18.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.80   | Call       |           | 1,987.00000  | 1,955             | 19.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.80   | Put        |           | 15.00000     | 0,017             | 19.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.80   | Call       |           | 2,977.00000  | 2,943             | 25.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.80   | Put        |           | 5.00000      | 0,005             | 25.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.80   | Call       |           | 3,973.00000  | 3,939             | 29.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.80   | Put        |           | 1.00000      | 0,001             | 29.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.85   | Call       |           | 497.00000    | 0,482             | 20.60      | 0.00  | 0                | 409.00        |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.85   | Put        |           | 575.00000    | 0,594             | 20.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.90  | Call       |           | 14.00000     | 0,013             | 37.53      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.90  | Put        |           | 8,142.00000  | 8,175             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.90  | Call       |           | 29.00000     | 0,028             | 35.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.90  | Put        |           | 6,157.00000  | 6,190             | 35.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.90  | Call       |           | 61.00000     | 0,058             | 31.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.90  | Put        |           | 4,189.00000  | 4,220             | 31.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.90   | Call       |           | 145.00000    | 0,139             | 27.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.90   | Put        |           | 2,273.00000  | 2,301             | 27.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.90   | Call       |           | 479.00000    | 0,465             | 20.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.90   | Put        |           | 607.00000    | 0,627             | 20.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.90   | Call       |           | 1,019.00000  | 0,993             | 18.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.90   | Put        |           | 147.00000    | 0,155             | 18.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.90   | Call       |           | 1,892.00000  | 1,860             | 19.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.90   | Put        |           | 20.00000     | 0,022             | 19.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.90   | Call       |           | 2,877.00000  | 2,844             | 24.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.90   | Put        |           | 5.00000      | 0,006             | 24.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.90   | Call       |           | 3,873.00000  | 3,840             | 29.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.90   | Put        |           | 1.00000      | 0,002             | 29.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.95  | Call       |           | 13.00000     | 0,013             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.95  | Put        |           | 8,191.00000  | 8,225             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.95  | Call       |           | 28.00000     | 0,027             | 35.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.95  | Put        |           | 6,206.00000  | 6,239             | 35.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.95  | Call       |           | 60.00000     | 0,057             | 32.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.95  | Put        |           | 4,238.00000  | 4,269             | 32.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.95   | Call       |           | 141.00000    | 0,136             | 27.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.95   | Put        |           | 2,319.00000  | 2,348             | 27.21      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.95   | Call       |           | 463.00000    | 0,448             | 20.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.95   | Put        |           | 641.00000    | 0,660             | 20.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.95   | Call       |           | 984.00000    | 0,958             | 18.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.95   | Put        |           | 162.00000    | 0,170             | 18.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.95   | Call       |           | 1,844.00000  | 1,812             | 19.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.95   | Put        |           | 22.00000     | 0,024             | 19.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.95   | Call       |           | 2,827.00000  | 2,794             | 24.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.95   | Put        |           | 5.00000      | 0,006             | 24.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.95   | Call       |           | 3,823.00000  | 3,790             | 29.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.95   | Put        |           | 1.00000      | 0,002             | 29.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.05  | Call       |           | 13.00000     | 0,012             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.05  | Put        |           | 8,291.00000  | 8,324             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.05  | Call       |           | 27.00000     | 0,026             | 35.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.05  | Put        |           | 6,305.00000  | 6,338             | 35.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.05  | Call       |           | 57.00000     | 0,055             | 32.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.05  | Put        |           | 4,335.00000  | 4,367             | 32.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.05  | Call       |           | 134.00000    | 0,129             | 27.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.05  | Put        |           | 2,412.00000  | 2,441             | 27.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.05   | Call       |           | 431.00000    | 0,417             | 21.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.05   | Put        |           | 709.00000    | 0,729             | 21.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.05   | Call       |           | 915.00000    | 0,891             | 18.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.05   | Put        |           | 193.00000    | 0,203             | 18.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.05   | Call       |           | 1,750.00000  | 1,718             | 19.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.05   | Put        |           | 28.00000     | 0,030             | 19.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.05   | Call       |           | 2,728.00000  | 2,695             | 23.56      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.05   | Put        |           | 6.00000      | 0,007             | 23.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.05   | Call       |           | 3,723.00000  | 3,690             | 28.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.05   | Put        |           | 1.00000      | 0,002             | 28.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.10  | Call       |           | 12.00000     | 0,012             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.10  | Put        |           | 8,340.00000  | 8,374             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.10  | Call       |           | 27.00000     | 0,026             | 35.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.10  | Put        |           | 6,355.00000  | 6,388             | 35.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.10  | Call       |           | 56.00000     | 0,054             | 32.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.10  | Put        |           | 4,384.00000  | 4,416             | 32.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.10  | Call       |           | 130.00000    | 0,126             | 27.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.10  | Put        |           | 2,458.00000  | 2,488             | 27.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.10   | Call       |           | 416.00000    | 0,403             | 21.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.10   | Put        |           | 744.00000    | 0,765             | 21.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.10   | Call       |           | 882.00000    | 0,858             | 19.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.10   | Put        |           | 210.00000    | 0,220             | 19.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.10   | Call       |           | 1,703.00000  | 1,672             | 19.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.10   | Put        |           | 31.00000     | 0,034             | 19.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.10   | Call       |           | 2,679.00000  | 2,645             | 23.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.10   | Put        |           | 7.00000      | 0,007             | 23.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.10   | Call       |           | 3,673.00000  | 3,640             | 28.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.10   | Put        |           | 1.00000      | 0,002             | 28.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.15  | Call       |           | 12.00000     | 0,011             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.15  | Put        |           | 8,390.00000  | 8,423             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.15  | Call       |           | 26.00000     | 0,025             | 35.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.15  | Put        |           | 6,404.00000  | 6,437             | 35.69      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.15  | Call       |           | 55.00000     | 0,052             | 32.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.15  | Put        |           | 4,433.00000  | 4,464             | 32.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.15  | Call       |           | 127.00000    | 0,122             | 27.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.15  | Put        |           | 2,505.00000  | 2,534             | 27.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.15   | Call       |           | 402.00000    | 0,389             | 21.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.15   | Put        |           | 780.00000    | 0,801             | 21.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.15   | Call       |           | 850.00000    | 0,827             | 19.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.15   | Put        |           | 228.00000    | 0,239             | 19.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.15   | Call       |           | 1,657.00000  | 1,625             | 19.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.15   | Put        |           | 35.00000     | 0,037             | 19.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.15   | Call       |           | 2,629.00000  | 2,596             | 22.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.15   | Put        |           | 7.00000      | 0,008             | 22.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.15   | Call       |           | 3,624.00000  | 3,590             | 28.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.15   | Put        |           | 2.00000      | 0,002             | 28.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.30  | Call       |           | 11.00000     | 0,010             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.30  | Put        |           | 8,539.00000  | 8,572             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.30  | Call       |           | 25.00000     | 0,024             | 35.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.30  | Put        |           | 6,553.00000  | 6,586             | 35.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.30  | Call       |           | 51.00000     | 0,049             | 32.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.30  | Put        |           | 4,579.00000  | 4,611             | 32.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.30  | Call       |           | 118.00000    | 0,114             | 28.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.30  | Put        |           | 2,646.00000  | 2,676             | 28.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.30   | Call       |           | 759.00000    | 0,738             | 19.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.30   | Put        |           | 287.00000    | 0,300             | 19.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.30   | Call       |           | 1,519.00000  | 1,489             | 18.91      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.30   | Put        |           | 47.00000     | 0,051             | 18.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.30   | Call       |           | 2,480.00000  | 2,447             | 22.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.30   | Put        |           | 8.00000      | 0,009             | 22.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.30   | Call       |           | 3,474.00000  | 3,441             | 27.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.30   | Put        |           | 2.00000      | 0,003             | 27.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.25  | Call       |           | 11.00000     | 0,011             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.25  | Put        |           | 8,489.00000  | 8,523             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.25  | Call       |           | 25.00000     | 0,024             | 35.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.25  | Put        |           | 6,503.00000  | 6,536             | 35.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.25  | Call       |           | 52.00000     | 0,050             | 32.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.25  | Put        |           | 4,530.00000  | 4,562             | 32.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.25  | Call       |           | 121.00000    | 0,116             | 27.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.25  | Put        |           | 2,599.00000  | 2,628             | 27.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.25   | Call       |           | 375.00000    | 0,363             | 21.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.25   | Put        |           | 853.00000    | 0,875             | 21.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.25   | Call       |           | 789.00000    | 0,767             | 19.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.25   | Put        |           | 267.00000    | 0,279             | 19.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.25   | Call       |           | 1,565.00000  | 1,534             | 18.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.25   | Put        |           | 43.00000     | 0,046             | 18.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.25   | Call       |           | 2,530.00000  | 2,497             | 22.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.25   | Put        |           | 8.00000      | 0,009             | 22.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.25   | Call       |           | 3,524.00000  | 3,490             | 27.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.25   | Put        |           | 2.00000      | 0,002             | 27.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.40  | Call       |           | 10.00000     | 0,010             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.40  | Put        |           | 8,638.00000  | 8,672             | 37.53      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.40  | Call       |           | 24.00000     | 0,023             | 35.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.40  | Put        |           | 6,652.00000  | 6,685             | 35.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.40  | Call       |           | 49.00000     | 0,047             | 32.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.40  | Put        |           | 4,677.00000  | 4,709             | 32.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.40  | Call       |           | 112.00000    | 0,108             | 28.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.40  | Put        |           | 2,740.00000  | 2,770             | 28.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.40   | Call       |           | 339.00000    | 0,328             | 22.37      | 0.00  | 0                | 585.00        |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.40   | Put        |           | 967.00000    | 0,990             | 22.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.40   | Call       |           | 703.00000    | 0,683             | 19.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.40   | Put        |           | 331.00000    | 0,345             | 19.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.40   | Call       |           | 1,430.00000  | 1,400             | 18.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.40   | Put        |           | 58.00000     | 0,062             | 18.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.40   | Call       |           | 2,381.00000  | 2,348             | 21.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.40   | Put        |           | 9.00000      | 0,010             | 21.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.40   | Call       |           | 3,374.00000  | 3,341             | 27.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.40   | Put        |           | 2.00000      | 0,003             | 27.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.30   | Call       |           | 363.00000    | 0,351             | 22.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.30   | Put        |           | 891.00000    | 0,913             | 22.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.70  | Call       |           | 15.00000     | 0,014             | 37.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.70  | Put        |           | 7,943.00000  | 7,976             | 37.48      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.70  | Call       |           | 31.00000     | 0,030             | 35.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.70  | Put        |           | 5,959.00000  | 5,992             | 35.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.70  | Call       |           | 66.00000     | 0,063             | 31.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.70  | Put        |           | 3,994.00000  | 4,025             | 31.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.70   | Call       |           | 161.00000    | 0,155             | 26.55      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.70   | Put        |           | 2,089.00000  | 2,117             | 26.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.70   | Call       |           | 556.00000    | 0,539             | 20.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.70   | Put        |           | 484.00000    | 0,501             | 20.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.70   | Call       |           | 1,172.00000  | 1,144             | 18.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.70   | Put        |           | 100.00000    | 0,106             | 18.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.70   | Call       |           | 2,085.00000  | 2,052             | 19.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.70   | Put        |           | 13.00000     | 0,014             | 19.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.70   | Call       |           | 3,076.00000  | 3,043             | 25.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.70   | Put        |           | 4.00000      | 0,005             | 25.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.70   | Call       |           | 4,072.00000  | 4,039             | 30.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.70   | Put        |           | 0.00000      | 0,001             | 30.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.75  | Call       |           | 15.00000     | 0,014             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.75  | Put        |           | 7,993.00000  | 8,026             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.75  | Call       |           | 31.00000     | 0,029             | 35.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.75  | Put        |           | 6,009.00000  | 6,041             | 35.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.75  | Call       |           | 65.00000     | 0,062             | 31.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.75  | Put        |           | 4,043.00000  | 4,074             | 31.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.75   | Call       |           | 157.00000    | 0,151             | 26.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.75   | Put        |           | 2,135.00000  | 2,163             | 26.71      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.75   | Call       |           | 534.00000    | 0,518             | 20.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.75   | Put        |           | 512.00000    | 0,530             | 20.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.75   | Call       |           | 1,131.00000  | 1,103             | 18.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.75   | Put        |           | 109.00000    | 0,115             | 18.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.75   | Call       |           | 2,036.00000  | 2,003             | 19.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.75   | Put        |           | 14.00000     | 0,015             | 19.51      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.75   | Call       |           | 3,026.00000  | 2,993             | 25.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.75   | Put        |           | 4.00000      | 0,005             | 25.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.75   | Call       |           | 4,023.00000  | 3,989             | 30.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.75   | Put        |           | 1.00000      | 0,001             | 30.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.00  | Call       |           | 13.00000     | 0,012             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.00  | Put        |           | 8,241.00000  | 8,274             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.00  | Call       |           | 28.00000     | 0,027             | 35.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.00  | Put        |           | 6,256.00000  | 6,289             | 35.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.00  | Call       |           | 58.00000     | 0,056             | 32.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.00  | Put        |           | 4,286.00000  | 4,318             | 32.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.00  | Call       |           | 137.00000    | 0,132             | 27.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.00  | Put        |           | 2,365.00000  | 2,394             | 27.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.00   | Call       |           | 446.00000    | 0,432             | 21.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.00   | Put        |           | 674.00000    | 0,694             | 21.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.00   | Call       |           | 949.00000    | 0,924             | 18.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.00   | Put        |           | 177.00000    | 0,186             | 18.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.00   | Call       |           | 1,797.00000  | 1,765             | 19.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.00   | Put        |           | 25.00000     | 0,027             | 19.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.00   | Call       |           | 2,778.00000  | 2,745             | 23.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.00   | Put        |           | 6.00000      | 0,007             | 23.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.00   | Call       |           | 3,773.00000  | 3,740             | 28.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.00   | Put        |           | 1.00000      | 0,002             | 28.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.20  | Call       |           | 12.00000     | 0,011             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.20  | Put        |           | 8,440.00000  | 8,473             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.20  | Call       |           | 26.00000     | 0,025             | 35.75      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.20  | Put        |           | 6,454.00000  | 6,487             | 35.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.20  | Call       |           | 54.00000     | 0,051             | 32.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.20  | Put        |           | 4,482.00000  | 4,513             | 32.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.20  | Call       |           | 124.00000    | 0,119             | 27.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.20  | Put        |           | 2,552.00000  | 2,581             | 27.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.20   | Call       |           | 388.00000    | 0,376             | 21.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.20   | Put        |           | 816.00000    | 0,838             | 21.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.20   | Call       |           | 819.00000    | 0,796             | 19.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.20   | Put        |           | 247.00000    | 0,258             | 19.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.20   | Call       |           | 1,610.00000  | 1,580             | 19.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.20   | Put        |           | 38.00000     | 0,042             | 19.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.20   | Call       |           | 2,579.00000  | 2,546             | 22.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.20   | Put        |           | 7.00000      | 0,008             | 22.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.20   | Call       |           | 3,574.00000  | 3,540             | 28.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.20   | Put        |           | 2.00000      | 0,002             | 28.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.35  | Call       |           | 11.00000     | 0,010             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.35  | Put        |           | 8,589.00000  | 8,622             | 37.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.35  | Call       |           | 24.00000     | 0,023             | 35.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.35  | Put        |           | 6,602.00000  | 6,635             | 35.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.35  | Call       |           | 50.00000     | 0,048             | 32.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.35  | Put        |           | 4,628.00000  | 4,660             | 32.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.35  | Call       |           | 115.00000    | 0,111             | 28.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.35  | Put        |           | 2,693.00000  | 2,723             | 28.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.35   | Call       |           | 351.00000    | 0,339             | 22.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.35   | Put        |           | 929.00000    | 0,951             | 22.20      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.35   | Call       |           | 731.00000    | 0,710             | 19.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.35   | Put        |           | 309.00000    | 0,322             | 19.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.35   | Call       |           | 1,474.00000  | 1,444             | 18.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.35   | Put        |           | 52.00000     | 0,056             | 18.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.35   | Call       |           | 2,431.00000  | 2,398             | 21.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.35   | Put        |           | 9.00000      | 0,010             | 21.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.35   | Call       |           | 3,424.00000  | 3,391             | 27.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.35   | Put        |           | 2.00000      | 0,003             | 27.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.30   | Call       |           | 197.00000    | 0,190             | 25.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.30   | Put        |           | 1,725.00000  | 1,752             | 25.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.15   | Call       |           | 214.00000    | 0,207             | 24.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.15   | Put        |           | 1,592.00000  | 1,619             | 24.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.55   | Put        |           | 1,085.00000  | 1,109             | 22.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.55   | Call       |           | 307.00000    | 0,297             | 22.85      | 0.00  | 0                | 500.00        |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.70   | Put        |           | 1,207.00000  | 1,232             | 23.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.70   | Call       |           | 279.00000    | 0,270             | 23.33      | 0.00  | 0                | 3,000.00      |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future |        |            | 7.86640   | 7.90210      |                   | 20.53      | 0.00  | 0                | 493.00        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.95  | Call       |           | 35.00000     | 0,034             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.95  | Put        |           | 8,083.00000  | 8,118             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.95  | Call       |           | 60.00000     | 0,059             | 34.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.95  | Put        |           | 6,108.00000  | 6,143             | 34.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.95  | Call       |           | 108.00000    | 0,105             | 30.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.95  | Put        |           | 4,156.00000  | 4,189             | 30.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.95   | Call       |           | 224.00000    | 0,219             | 26.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.95   | Put        |           | 2,272.00000  | 2,303             | 26.24      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.95   | Call       |           | 611.00000    | 0,598             | 20.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.95   | Put        |           | 659.00000    | 0,682             | 20.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.95   | Call       |           | 1,138.00000  | 1,116             | 18.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.95   | Put        |           | 186.00000    | 0,200             | 18.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.95   | Call       |           | 1,988.00000  | 1,956             | 19.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.95   | Put        |           | 36.00000     | 0,040             | 19.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.95   | Call       |           | 2,961.00000  | 2,926             | 22.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.95   | Put        |           | 9.00000      | 0,010             | 22.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.95   | Call       |           | 3,955.00000  | 3,919             | 27.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.95   | Put        |           | 3.00000      | 0,003             | 27.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.55   | Call       |           | 433.00000    | 0,425             | 22.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.55   | Put        |           | 1,081.00000  | 1,109             | 22.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.00  | Call       |           | 35.00000     | 0,033             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.00  | Put        |           | 8,133.00000  | 8,167             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.00  | Call       |           | 59.00000     | 0,058             | 34.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.00  | Put        |           | 6,157.00000  | 6,192             | 34.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.00  | Call       |           | 107.00000    | 0,104             | 30.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.00  | Put        |           | 4,205.00000  | 4,238             | 30.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.00  | Call       |           | 219.00000    | 0,214             | 26.35      | 0.00  | 0                | 300.00        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.00  | Put        |           | 2,317.00000  | 2,348             | 26.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.00   | Call       |           | 1,104.00000  | 1,083             | 18.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.00   | Put        |           | 202.00000    | 0,217             | 18.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.00   | Call       |           | 1,942.00000  | 1,910             | 19.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.00   | Put        |           | 40.00000     | 0,044             | 19.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.00   | Call       |           | 2,912.00000  | 2,877             | 22.78      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.00   | Put        |           | 10.00000     | 0,011             | 22.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.00   | Call       |           | 3,905.00000  | 3,869             | 27.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.00   | Put        |           | 3.00000      | 0,003             | 27.54      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.05  | Call       |           | 34.00000     | 0,033             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.05  | Put        |           | 8,182.00000  | 8,217             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.05  | Call       |           | 59.00000     | 0,057             | 34.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.05  | Put        |           | 6,207.00000  | 6,241             | 34.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.05  | Call       |           | 105.00000    | 0,102             | 30.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.05  | Put        |           | 4,253.00000  | 4,286             | 30.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.05  | Call       |           | 214.00000    | 0,209             | 26.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.05  | Put        |           | 2,362.00000  | 2,393             | 26.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.05   | Call       |           | 576.00000    | 0,564             | 21.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.05   | Put        |           | 724.00000    | 0,748             | 21.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.05   | Call       |           | 1,071.00000  | 1,050             | 18.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.05   | Put        |           | 219.00000    | 0,234             | 18.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.05   | Call       |           | 1,896.00000  | 1,864             | 19.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.05   | Put        |           | 44.00000     | 0,048             | 19.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.05   | Call       |           | 2,863.00000  | 2,828             | 22.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.05   | Put        |           | 11.00000     | 0,012             | 22.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.05   | Call       |           | 3,855.00000  | 3,819             | 27.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.05   | Put        |           | 3.00000      | 0,003             | 27.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.10  | Call       |           | 33.00000     | 0,032             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.10  | Put        |           | 8,231.00000  | 8,266             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.10  | Call       |           | 58.00000     | 0,056             | 34.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.10  | Put        |           | 6,256.00000  | 6,290             | 34.19      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.10  | Call       |           | 103.00000    | 0,100             | 30.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.10  | Put        |           | 4,301.00000  | 4,334             | 30.89      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.10  | Call       |           | 210.00000    | 0,205             | 26.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.10  | Put        |           | 2,408.00000  | 2,439             | 26.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.10   | Call       |           | 559.00000    | 0,547             | 21.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.10   | Put        |           | 757.00000    | 0,781             | 21.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.10   | Call       |           | 1,039.00000  | 1,018             | 19.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.10   | Put        |           | 237.00000    | 0,252             | 19.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.10   | Call       |           | 1,850.00000  | 1,818             | 19.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.10   | Put        |           | 48.00000     | 0,052             | 19.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.10   | Call       |           | 2,814.00000  | 2,779             | 22.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.10   | Put        |           | 12.00000     | 0,013             | 22.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.10   | Call       |           | 3,805.00000  | 3,770             | 27.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.10   | Put        |           | 3.00000      | 0,004             | 27.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.00   | Call       |           | 593.00000    | 0,580             | 20.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.00   | Put        |           | 691.00000    | 0,714             | 20.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.15  | Call       |           | 32.00000     | 0,031             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.15  | Put        |           | 8,280.00000  | 8,315             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.15  | Call       |           | 57.00000     | 0,055             | 34.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.15  | Put        |           | 6,305.00000  | 6,339             | 34.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.15  | Call       |           | 101.00000    | 0,098             | 30.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.15  | Put        |           | 4,349.00000  | 4,382             | 30.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.15  | Call       |           | 205.00000    | 0,200             | 26.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.15  | Put        |           | 2,453.00000  | 2,484             | 26.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.15   | Call       |           | 543.00000    | 0,532             | 21.35      | 0.00  | 0                | 4,400.00      |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.15   | Put        |           | 791.00000    | 0,816             | 21.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.15   | Call       |           | 1,008.00000  | 0,987             | 19.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.15   | Put        |           | 256.00000    | 0,271             | 19.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.15   | Call       |           | 1,805.00000  | 1,773             | 19.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.15   | Put        |           | 53.00000     | 0,057             | 19.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.15   | Call       |           | 2,764.00000  | 2,729             | 22.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.15   | Put        |           | 12.00000     | 0,013             | 22.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.15   | Call       |           | 3,755.00000  | 3,720             | 26.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.15   | Put        |           | 3.00000      | 0,004             | 26.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.20  | Call       |           | 32.00000     | 0,031             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.20  | Put        |           | 8,330.00000  | 8,365             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.20  | Call       |           | 56.00000     | 0,055             | 34.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.20  | Put        |           | 6,354.00000  | 6,389             | 34.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.20  | Call       |           | 100.00000    | 0,097             | 31.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.20  | Put        |           | 4,398.00000  | 4,431             | 31.06      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.20  | Call       |           | 201.00000    | 0,196             | 26.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.20  | Put        |           | 2,499.00000  | 2,530             | 26.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.20   | Call       |           | 527.00000    | 0,517             | 21.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.20   | Put        |           | 825.00000    | 0,851             | 21.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.20   | Call       |           | 977.00000    | 0,957             | 19.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.20   | Put        |           | 275.00000    | 0,291             | 19.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.20   | Call       |           | 1,759.00000  | 1,728             | 19.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.20   | Put        |           | 57.00000     | 0,062             | 19.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.20   | Call       |           | 2,715.00000  | 2,680             | 21.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.20   | Put        |           | 13.00000     | 0,014             | 21.99      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.20   | Call       |           | 3,706.00000  | 3,670             | 26.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.20   | Put        |           | 4.00000      | 0,004             | 26.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.25  | Call       |           | 31.00000     | 0,030             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.25  | Put        |           | 8,379.00000  | 8,414             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.25  | Call       |           | 55.00000     | 0,054             | 34.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.25  | Put        |           | 6,403.00000  | 6,438             | 34.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.25  | Call       |           | 98.00000     | 0,095             | 31.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.25  | Put        |           | 4,446.00000  | 4,479             | 31.15      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.25  | Call       |           | 197.00000    | 0,192             | 26.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.25  | Put        |           | 2,545.00000  | 2,576             | 26.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.25   | Call       |           | 513.00000    | 0,502             | 21.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.25   | Put        |           | 861.00000    | 0,886             | 21.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.25   | Call       |           | 947.00000    | 0,928             | 19.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.25   | Put        |           | 295.00000    | 0,312             | 19.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.25   | Call       |           | 1,715.00000  | 1,684             | 19.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.25   | Put        |           | 63.00000     | 0,068             | 19.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.25   | Call       |           | 2,666.00000  | 2,631             | 21.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.25   | Put        |           | 14.00000     | 0,015             | 21.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.25   | Call       |           | 3,656.00000  | 3,620             | 26.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.25   | Put        |           | 4.00000      | 0,004             | 26.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.45  | Call       |           | 28.00000     | 0,027             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.45  | Put        |           | 8,576.00000  | 8,611             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.45  | Call       |           | 52.00000     | 0,051             | 34.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.45  | Put        |           | 6,600.00000  | 6,635             | 34.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.45  | Call       |           | 92.00000     | 0,089             | 31.49      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.45  | Put        |           | 4,640.00000  | 4,673             | 31.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.45  | Call       |           | 181.00000    | 0,177             | 27.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.45  | Put        |           | 2,729.00000  | 2,761             | 27.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.45   | Call       |           | 458.00000    | 0,448             | 22.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.45   | Put        |           | 1,006.00000  | 1,032             | 22.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.45   | Call       |           | 836.00000    | 0,818             | 19.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.45   | Put        |           | 384.00000    | 0,402             | 19.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.45   | Call       |           | 1,540.00000  | 1,510             | 18.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.45   | Put        |           | 88.00000     | 0,094             | 18.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.45   | Call       |           | 2,470.00000  | 2,436             | 21.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.45   | Put        |           | 18.00000     | 0,020             | 21.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.45   | Call       |           | 3,457.00000  | 3,422             | 25.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.45   | Put        |           | 5.00000      | 0,006             | 25.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.40  | Call       |           | 29.00000     | 0,028             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.40  | Put        |           | 8,527.00000  | 8,562             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.40  | Call       |           | 53.00000     | 0,051             | 34.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.40  | Put        |           | 6,551.00000  | 6,585             | 34.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.40  | Call       |           | 93.00000     | 0,091             | 31.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.40  | Put        |           | 4,591.00000  | 4,625             | 31.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.40  | Call       |           | 185.00000    | 0,180             | 27.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.40  | Put        |           | 2,683.00000  | 2,714             | 27.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.40   | Call       |           | 471.00000    | 0,461             | 22.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.40   | Put        |           | 969.00000    | 0,995             | 22.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.40   | Call       |           | 862.00000    | 0,844             | 19.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.40   | Put        |           | 360.00000    | 0,378             | 19.63      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.40   | Call       |           | 1,583.00000  | 1,553             | 18.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.40   | Put        |           | 81.00000     | 0,087             | 18.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.40   | Call       |           | 2,519.00000  | 2,485             | 21.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.40   | Put        |           | 17.00000     | 0,019             | 21.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.40   | Call       |           | 3,507.00000  | 3,471             | 25.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.40   | Put        |           | 5.00000      | 0,005             | 25.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.60   | Call       |           | 422.00000    | 0,413             | 22.59      | 0.00  | 0                | 117.00        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.60   | Put        |           | 1,120.00000  | 1,147             | 22.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.50  | Call       |           | 28.00000     | 0,027             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.50  | Put        |           | 8,626.00000  | 8,661             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.50  | Call       |           | 51.00000     | 0,050             | 34.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.50  | Put        |           | 6,649.00000  | 6,684             | 34.70      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.50  | Call       |           | 90.00000     | 0,088             | 31.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.50  | Put        |           | 4,688.00000  | 4,722             | 31.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.50  | Call       |           | 177.00000    | 0,173             | 27.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.50  | Put        |           | 2,775.00000  | 2,807             | 27.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.50   | Call       |           | 445.00000    | 0,436             | 22.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.50   | Put        |           | 1,043.00000  | 1,070             | 22.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.50   | Call       |           | 810.00000    | 0,793             | 19.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.50   | Put        |           | 408.00000    | 0,427             | 19.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.50   | Call       |           | 1,497.00000  | 1,468             | 18.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.50   | Put        |           | 95.00000     | 0,102             | 18.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.50   | Call       |           | 2,422.00000  | 2,387             | 20.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.50   | Put        |           | 20.00000     | 0,021             | 20.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.50   | Call       |           | 3,407.00000  | 3,372             | 25.09      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.50   | Put        |           | 5.00000      | 0,006             | 25.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.30   | Call       |           | 498.00000    | 0,488             | 21.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.30   | Put        |           | 896.00000    | 0,922             | 21.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.85  | Call       |           | 37.00000     | 0,036             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.85  | Put        |           | 7,985.00000  | 8,020             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.85  | Call       |           | 62.00000     | 0,061             | 33.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.85  | Put        |           | 6,010.00000  | 6,045             | 33.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Call       |           | 112.00000    | 0,109             | 30.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Put        |           | 4,060.00000  | 4,093             | 30.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.85   | Call       |           | 234.00000    | 0,229             | 26.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.85   | Put        |           | 2,182.00000  | 2,213             | 26.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.85   | Call       |           | 649.00000    | 0,635             | 20.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.85   | Put        |           | 597.00000    | 0,619             | 20.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.85   | Call       |           | 1,212.00000  | 1,185             | 18.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.85   | Put        |           | 160.00000    | 0,169             | 18.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.85   | Call       |           | 2,083.00000  | 2,049             | 19.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.85   | Put        |           | 31.00000     | 0,033             | 19.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.85   | Call       |           | 3,060.00000  | 3,025             | 23.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.85   | Put        |           | 8.00000      | 0,009             | 23.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.85   | Call       |           | 4,054.00000  | 4,019             | 28.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.85   | Put        |           | 2.00000      | 0,003             | 28.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.90  | Call       |           | 36.00000     | 0,035             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.90  | Put        |           | 8,034.00000  | 8,069             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.90  | Call       |           | 61.00000     | 0,060             | 33.94      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.90  | Put        |           | 6,059.00000  | 6,094             | 33.94      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Call       |           | 110.00000    | 0,107             | 30.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Put        |           | 4,108.00000  | 4,141             | 30.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.90   | Call       |           | 229.00000    | 0,224             | 26.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.90   | Put        |           | 2,227.00000  | 2,258             | 26.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.90   | Call       |           | 629.00000    | 0,616             | 20.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.90   | Put        |           | 627.00000    | 0,650             | 20.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.90   | Call       |           | 1,173.00000  | 1,150             | 18.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.90   | Put        |           | 171.00000    | 0,184             | 18.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.90   | Call       |           | 2,035.00000  | 2,002             | 19.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.90   | Put        |           | 33.00000     | 0,036             | 19.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.90   | Call       |           | 3,011.00000  | 2,976             | 23.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.90   | Put        |           | 9.00000      | 0,010             | 23.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.90   | Call       |           | 4,004.00000  | 3,969             | 28.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.90   | Put        |           | 2.00000      | 0,003             | 28.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.30  | Call       |           | 30.00000     | 0,029             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.30  | Put        |           | 8,428.00000  | 8,463             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.30  | Call       |           | 54.00000     | 0,053             | 34.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.30  | Put        |           | 6,452.00000  | 6,487             | 34.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.30  | Call       |           | 96.00000     | 0,094             | 31.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.30  | Put        |           | 4,494.00000  | 4,528             | 31.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.30  | Call       |           | 193.00000    | 0,188             | 27.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.30  | Put        |           | 2,591.00000  | 2,622             | 27.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.30   | Call       |           | 918.00000    | 0,899             | 19.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.30   | Put        |           | 316.00000    | 0,333             | 19.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.30   | Call       |           | 1,670.00000  | 1,640             | 19.03      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.30   | Put        |           | 68.00000     | 0,074             | 19.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.30   | Call       |           | 2,617.00000  | 2,582             | 21.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.30   | Put        |           | 15.00000     | 0,016             | 21.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.30   | Call       |           | 3,606.00000  | 3,571             | 26.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.30   | Put        |           | 4.00000      | 0,005             | 26.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.35  | Call       |           | 30.00000     | 0,029             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.35  | Put        |           | 8,478.00000  | 8,513             | 36.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.35  | Call       |           | 54.00000     | 0,052             | 34.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.35  | Put        |           | 6,502.00000  | 6,536             | 34.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.35  | Call       |           | 95.00000     | 0,092             | 31.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.35  | Put        |           | 4,543.00000  | 4,576             | 31.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.35  | Call       |           | 189.00000    | 0,184             | 27.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.35  | Put        |           | 2,637.00000  | 2,668             | 27.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.35   | Call       |           | 484.00000    | 0,474             | 21.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.35   | Put        |           | 932.00000    | 0,958             | 21.90      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.35   | Call       |           | 890.00000    | 0,871             | 19.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.35   | Put        |           | 338.00000    | 0,355             | 19.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.35   | Call       |           | 1,626.00000  | 1,596             | 18.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.35   | Put        |           | 74.00000     | 0,080             | 18.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.35   | Call       |           | 2,568.00000  | 2,533             | 21.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.35   | Put        |           | 16.00000     | 0,017             | 21.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.35   | Call       |           | 3,556.00000  | 3,521             | 25.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.35   | Put        |           | 4.00000      | 0,005             | 25.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.05  | Call       |           | 44.00000     | 0,043             | 35.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.05  | Put        |           | 7,192.00000  | 7,227             | 35.40      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.05  | Call       |           | 77.00000     | 0,075             | 32.51      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.05  | Put        |           | 5,225.00000  | 5,259             | 32.51      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.05  | Call       |           | 144.00000    | 0,141             | 28.69      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.05  | Put        |           | 3,292.00000  | 3,325             | 28.69      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.05   | Call       |           | 334.00000    | 0,328             | 23.82      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.05   | Put        |           | 1,482.00000  | 1,512             | 23.82      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.05   | Call       |           | 4,852.00000  | 4,817             | 28.28      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.05   | Put        |           | 0.00000      | 0,001             | 28.28      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.10   | Put        |           | 1,524.00000  | 1,554             | 23.96      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.10   | Call       |           | 326.00000    | 0,320             | 23.96      | 0.00         | 0                | 330.00        |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future |        |            | 12.04150  | 11.94320     |                   | 17.49      | 5,370,509.00 | 446              | 14,010.00     |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 22.00  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 22.00  | Put        |           | 10,057.00000 | 9,959             | 34.00      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.00  | Call       |           | 0.00000      | 0,000             | 33.90      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.00  | Put        |           | 8,057.00000  | 7,959             | 33.90      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.00  | Call       |           | 1.00000      | 0,001             | 30.13      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.00  | Put        |           | 6,058.00000  | 5,960             | 30.13      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.00  | Call       |           | 4.00000      | 0,004             | 25.92      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.00  | Put        |           | 4,061.00000  | 3,963             | 25.92      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.00  | Call       |           | 50.00000     | 0,053             | 24.15      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.00  | Put        |           | 2,107.00000  | 2,012             | 24.15      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.00  | Call       |           | 127.00000    | 0,135             | 20.73      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.00  | Put        |           | 1,184.00000  | 1,094             | 20.73      | 0.00         | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.00  | Call       |           | 362.00000    | 0,398             | 17.44      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.00  | Put        |           | 419.00000    | 0,357             | 17.44      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.00  | Call       |           | 1,008.00000  | 1,091             | 16.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.00  | Put        |           | 65.00000     | 0,050             | 16.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.00  | Call       |           | 1,953.00000  | 2,049             | 20.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.00  | Put        |           | 10.00000     | 0,008             | 20.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 22.15  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 22.15  | Put        |           | 10,207.00000 | 10,109            | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.15  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.15  | Put        |           | 8,207.00000  | 8,109             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.15  | Call       |           | 1.00000      | 0,001             | 30.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.15  | Put        |           | 6,208.00000  | 6,110             | 30.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.15  | Call       |           | 3.00000      | 0,003             | 26.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.15  | Put        |           | 4,210.00000  | 4,112             | 26.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.15  | Call       |           | 42.00000     | 0,045             | 24.41      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.15  | Put        |           | 2,249.00000  | 2,154             | 24.41      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.15  | Call       |           | 109.00000    | 0,116             | 21.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.15  | Put        |           | 1,316.00000  | 1,225             | 21.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.15  | Call       |           | 308.00000    | 0,335             | 17.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.15  | Put        |           | 515.00000    | 0,444             | 17.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.15  | Call       |           | 886.00000    | 0,961             | 16.69      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.15  | Put        |           | 93.00000     | 0,070             | 16.69      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.15  | Call       |           | 1,806.00000  | 1,902             | 19.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.15  | Put        |           | 13.00000     | 0,011             | 19.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 22.10  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 22.10  | Put        |           | 10,157.00000 | 10,059            | 34.00      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.10  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.10  | Put        |           | 8,157.00000  | 8,059             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.10  | Call       |           | 1.00000      | 0,001             | 30.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.10  | Put        |           | 6,158.00000  | 6,060             | 30.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.10  | Call       |           | 3.00000      | 0,004             | 26.07      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.10  | Put        |           | 4,160.00000  | 4,063             | 26.07      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.10  | Call       |           | 44.00000     | 0,048             | 24.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.10  | Put        |           | 2,201.00000  | 2,107             | 24.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.10  | Call       |           | 115.00000    | 0,122             | 21.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.10  | Put        |           | 1,272.00000  | 1,181             | 21.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.10  | Call       |           | 325.00000    | 0,354             | 17.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.10  | Put        |           | 482.00000    | 0,413             | 17.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.10  | Call       |           | 925.00000    | 1,003             | 16.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.10  | Put        |           | 82.00000     | 0,062             | 16.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.10  | Call       |           | 1,855.00000  | 1,951             | 19.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.10  | Put        |           | 12.00000     | 0,010             | 19.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.15   | Call       |           | 2,796.00000  | 2,894             | 24.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.15   | Put        |           | 3.00000      | 0,003             | 24.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.50  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.50  | Put        |           | 9,557.00000  | 9,459             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.50  | Call       |           | 0.00000      | 0,000             | 32.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.50  | Put        |           | 7,557.00000  | 7,459             | 32.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.35  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.35  | Put        |           | 9,407.00000  | 9,309             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.35  | Call       |           | 0.00000      | 0,000             | 32.68      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.35  | Put        |           | 7,407.00000  | 7,309             | 32.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.35  | Call       |           | 1.00000      | 0,001             | 28.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.35  | Put        |           | 5,408.00000  | 5,310             | 28.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.35  | Call       |           | 9.00000      | 0,009             | 25.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.35  | Put        |           | 3,416.00000  | 3,318             | 25.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.35  | Call       |           | 90.00000     | 0,096             | 21.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.35  | Put        |           | 1,497.00000  | 1,405             | 21.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.35  | Call       |           | 249.00000    | 0,270             | 18.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.35  | Put        |           | 656.00000    | 0,579             | 18.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.35  | Call       |           | 735.00000    | 0,802             | 16.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.35  | Put        |           | 142.00000    | 0,111             | 16.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.35  | Call       |           | 1,612.00000  | 1,706             | 19.01      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.35  | Put        |           | 19.00000     | 0,015             | 19.01      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.35   | Call       |           | 2,597.00000  | 2,694             | 23.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.35   | Put        |           | 4.00000      | 0,003             | 23.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.20  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.20  | Put        |           | 9,257.00000  | 9,159             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.20  | Call       |           | 0.00000      | 0,000             | 32.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.20  | Put        |           | 7,257.00000  | 7,159             | 32.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.20  | Call       |           | 1.00000      | 0,001             | 28.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.20  | Put        |           | 5,258.00000  | 5,160             | 28.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.20  | Call       |           | 11.00000     | 0,011             | 25.26      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.20  | Put        |           | 3,268.00000  | 3,170             | 25.26      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.20  | Call       |           | 104.00000    | 0,111             | 21.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.20  | Put        |           | 1,361.00000  | 1,270             | 21.42      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.20  | Call       |           | 292.00000    | 0,318             | 18.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.20  | Put        |           | 549.00000    | 0,477             | 18.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.20  | Call       |           | 847.00000    | 0,920             | 16.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.20  | Put        |           | 104.00000    | 0,079             | 16.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.20  | Call       |           | 1,757.00000  | 1,853             | 19.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.20  | Put        |           | 14.00000     | 0,012             | 19.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.20   | Call       |           | 2,746.00000  | 2,844             | 23.94      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.20   | Put        |           | 3.00000      | 0,003             | 23.94      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.25  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.25  | Put        |           | 9,307.00000  | 9,209             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.25  | Call       |           | 0.00000      | 0,000             | 32.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.25  | Put        |           | 7,307.00000  | 7,209             | 32.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.25  | Call       |           | 1.00000      | 0,001             | 28.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.25  | Put        |           | 5,308.00000  | 5,210             | 28.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.25  | Call       |           | 10.00000     | 0,011             | 25.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.25  | Put        |           | 3,317.00000  | 3,220             | 25.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.25  | Call       |           | 99.00000     | 0,105             | 21.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.25  | Put        |           | 1,406.00000  | 1,314             | 21.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.25  | Call       |           | 277.00000    | 0,301             | 18.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.25  | Put        |           | 584.00000    | 0,510             | 18.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.25  | Call       |           | 809.00000    | 0,880             | 16.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.25  | Put        |           | 116.00000    | 0,089             | 16.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.25  | Call       |           | 1,709.00000  | 1,804             | 19.35      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.25  | Put        |           | 16.00000     | 0,013             | 19.35      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.25   | Call       |           | 2,696.00000  | 2,794             | 23.71      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.25   | Put        |           | 3.00000      | 0,003             | 23.71      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.40  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.40  | Put        |           | 9,457.00000  | 9,359             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.40  | Call       |           | 0.00000      | 0,000             | 32.77      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.40  | Put        |           | 7,457.00000  | 7,359             | 32.77      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.40  | Call       |           | 1.00000      | 0,001             | 28.85      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.40  | Put        |           | 5,458.00000  | 5,360             | 28.85      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.40  | Call       |           | 8.00000      | 0,009             | 25.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.40  | Put        |           | 3,465.00000  | 3,368             | 25.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.40  | Call       |           | 86.00000     | 0,091             | 22.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.40  | Put        |           | 1,543.00000  | 1,450             | 22.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.40  | Call       |           | 236.00000    | 0,255             | 18.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.40  | Put        |           | 693.00000    | 0,614             | 18.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.40  | Call       |           | 700.00000    | 0,765             | 16.91      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.40  | Put        |           | 157.00000    | 0,124             | 16.91      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.40  | Call       |           | 1,564.00000  | 1,658             | 18.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.40  | Put        |           | 21.00000     | 0,017             | 18.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.40   | Call       |           | 2,547.00000  | 2,645             | 23.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.40   | Put        |           | 4.00000      | 0,004             | 23.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.65  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.65  | Put        |           | 9,707.00000  | 9,609             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.65  | Call       |           | 0.00000      | 0,000             | 33.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.65  | Put        |           | 7,707.00000  | 7,609             | 33.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.80  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.80  | Put        |           | 9,857.00000  | 9,759             | 34.00      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.80  | Call       |           | 0.00000      | 0,000             | 33.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.80  | Put        |           | 7,857.00000  | 7,759             | 33.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 22.05  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 22.05  | Put        |           | 10,107.00000 | 10,009            | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.05  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.05  | Put        |           | 8,107.00000  | 8,009             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.05  | Call       |           | 1.00000      | 0,001             | 30.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.05  | Put        |           | 6,108.00000  | 6,010             | 30.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.05  | Call       |           | 4.00000      | 0,004             | 25.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.05  | Put        |           | 4,111.00000  | 4,013             | 25.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.05  | Call       |           | 121.00000    | 0,129             | 20.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.05  | Put        |           | 1,228.00000  | 1,138             | 20.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.05  | Call       |           | 343.00000    | 0,374             | 17.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.05  | Put        |           | 450.00000    | 0,383             | 17.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.05  | Call       |           | 966.00000    | 1,045             | 16.61      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.05  | Put        |           | 73.00000     | 0,054             | 16.61      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.05  | Call       |           | 1,904.00000  | 2,000             | 20.04      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.05  | Put        |           | 11.00000     | 0,009             | 20.04      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.95  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.95  | Put        |           | 10,007.00000 | 9,909             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.95  | Call       |           | 0.00000      | 0,000             | 33.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.95  | Put        |           | 8,007.00000  | 7,909             | 33.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.90  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.90  | Put        |           | 9,957.00000  | 9,859             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.90  | Call       |           | 0.00000      | 0,000             | 33.71      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.90  | Put        |           | 7,957.00000  | 7,859             | 33.71      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.85  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.85  | Put        |           | 9,907.00000  | 9,809             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.85  | Call       |           | 0.00000      | 0,000             | 33.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.85  | Put        |           | 7,907.00000  | 7,809             | 33.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.75  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.75  | Put        |           | 9,807.00000  | 9,709             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.75  | Call       |           | 0.00000      | 0,000             | 33.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.75  | Put        |           | 7,807.00000  | 7,709             | 33.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.60  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.60  | Put        |           | 9,657.00000  | 9,559             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.60  | Call       |           | 0.00000      | 0,000             | 33.15      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.60  | Put        |           | 7,657.00000  | 7,559             | 33.15      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.55  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.55  | Put        |           | 9,607.00000  | 9,509             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.55  | Call       |           | 0.00000      | 0,000             | 33.06      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.55  | Put        |           | 7,607.00000  | 7,509             | 33.06      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.45  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.45  | Put        |           | 9,507.00000  | 9,409             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.45  | Call       |           | 0.00000      | 0,000             | 32.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.45  | Put        |           | 7,507.00000  | 7,409             | 32.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.45  | Call       |           | 1.00000      | 0,001             | 28.95      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.45  | Put        |           | 5,508.00000  | 5,410             | 28.95      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.45  | Call       |           | 8.00000      | 0,008             | 25.47      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.45  | Put        |           | 3,515.00000  | 3,417             | 25.47      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.45  | Call       |           | 82.00000     | 0,087             | 22.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.45  | Put        |           | 1,589.00000  | 1,496             | 22.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.45  | Call       |           | 224.00000    | 0,242             | 18.85      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.45  | Put        |           | 731.00000    | 0,651             | 18.85      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.45  | Call       |           | 666.00000    | 0,729             | 16.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.45  | Put        |           | 173.00000    | 0,138             | 16.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.45  | Call       |           | 1,516.00000  | 1,609             | 18.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.45  | Put        |           | 23.00000     | 0,018             | 18.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.45   | Call       |           | 2,497.00000  | 2,595             | 22.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.45   | Put        |           | 4.00000      | 0,004             | 22.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.30  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.30  | Put        |           | 9,357.00000  | 9,259             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.30  | Call       |           | 0.00000      | 0,000             | 32.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.30  | Put        |           | 7,357.00000  | 7,259             | 32.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.30  | Call       |           | 1.00000      | 0,001             | 28.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.30  | Put        |           | 5,358.00000  | 5,260             | 28.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.30  | Call       |           | 3.00000      | 0,003             | 26.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.30  | Put        |           | 4,360.00000  | 4,262             | 26.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.30  | Call       |           | 9.00000      | 0,010             | 25.35      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.30  | Put        |           | 3,366.00000  | 3,269             | 25.35      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.30  | Call       |           | 34.00000     | 0,037             | 24.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.30  | Put        |           | 2,391.00000  | 2,296             | 24.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.30  | Call       |           | 95.00000     | 0,100             | 21.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.30  | Put        |           | 1,452.00000  | 1,359             | 21.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.30  | Call       |           | 262.00000    | 0,285             | 18.34      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.30  | Put        |           | 619.00000    | 0,544             | 18.34      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.30  | Call       |           | 771.00000    | 0,841             | 16.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.30  | Put        |           | 128.00000    | 0,100             | 16.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.30  | Call       |           | 1,660.00000  | 1,755             | 19.18      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.30  | Put        |           | 17.00000     | 0,014             | 19.18      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.30   | Call       |           | 2,646.00000  | 2,744             | 23.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.30   | Put        |           | 3.00000      | 0,003             | 23.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.05  | Call       |           | 47.00000     | 0,051             | 24.32      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.05  | Put        |           | 2,154.00000  | 2,060             | 24.32      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.90  | Call       |           | 1.00000      | 0,001             | 29.92      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.90  | Put        |           | 5,958.00000  | 5,860             | 29.92      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.90  | Call       |           | 2.00000      | 0,002             | 27.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.90  | Put        |           | 4,959.00000  | 4,861             | 27.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.90  | Call       |           | 4.00000      | 0,005             | 25.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.90  | Put        |           | 3,961.00000  | 3,864             | 25.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.90  | Call       |           | 16.00000     | 0,017             | 25.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.90  | Put        |           | 2,973.00000  | 2,876             | 25.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.90  | Call       |           | 56.00000     | 0,058             | 23.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.90  | Put        |           | 2,013.00000  | 1,917             | 23.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.90  | Call       |           | 140.00000    | 0,150             | 20.39      | 0.00  | 0                | 11,630.00     |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.90  | Put        |           | 1,097.00000  | 1,009             | 20.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.90  | Call       |           | 405.00000    | 0,448             | 17.35      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.90  | Put        |           | 362.00000    | 0,307             | 17.35      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.90  | Call       |           | 1,095.00000  | 1,182             | 17.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.90  | Put        |           | 52.00000     | 0,041             | 17.12      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.90   | Call       |           | 2,051.00000  | 2,148             | 20.73      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.90   | Put        |           | 8.00000      | 0,007             | 20.73      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.65  | Call       |           | 1.00000      | 0,001             | 29.38      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.65  | Put        |           | 5,708.00000  | 5,610             | 29.38      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.65  | Call       |           | 2.00000      | 0,002             | 27.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.65  | Put        |           | 4,709.00000  | 4,611             | 27.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.65  | Call       |           | 6.00000      | 0,006             | 25.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.65  | Put        |           | 3,713.00000  | 3,615             | 25.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.65  | Call       |           | 22.00000     | 0,024             | 24.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.65  | Put        |           | 2,729.00000  | 2,633             | 24.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.65  | Call       |           | 69.00000     | 0,072             | 22.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.65  | Put        |           | 1,776.00000  | 1,681             | 22.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.65  | Call       |           | 181.00000    | 0,195             | 19.54      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.65  | Put        |           | 888.00000    | 0,804             | 19.54      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.65  | Call       |           | 539.00000    | 0,593             | 17.13      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.65  | Put        |           | 246.00000    | 0,202             | 17.13      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.65  | Call       |           | 1,326.00000  | 1,417             | 17.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.65  | Put        |           | 33.00000     | 0,026             | 17.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.65   | Call       |           | 2,299.00000  | 2,396             | 21.88      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.65   | Put        |           | 6.00000      | 0,005             | 21.88      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.75  | Call       |           | 1.00000      | 0,001             | 29.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.75  | Put        |           | 5,808.00000  | 5,710             | 29.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.75  | Call       |           | 2.00000      | 0,002             | 27.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.75  | Put        |           | 4,809.00000  | 4,711             | 27.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.75  | Call       |           | 5.00000      | 0,006             | 25.71      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.75  | Put        |           | 3,812.00000  | 3,715             | 25.71      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.75  | Call       |           | 19.00000     | 0,021             | 24.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.75  | Put        |           | 2,826.00000  | 2,730             | 24.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.75  | Call       |           | 63.00000     | 0,066             | 23.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.75  | Put        |           | 1,870.00000  | 1,775             | 23.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.75  | Call       |           | 163.00000    | 0,175             | 19.88      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.75  | Put        |           | 970.00000    | 0,884             | 19.88      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.75  | Call       |           | 483.00000    | 0,532             | 17.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.75  | Put        |           | 290.00000    | 0,241             | 17.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.75  | Call       |           | 1,233.00000  | 1,323             | 17.64      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.75  | Put        |           | 40.00000     | 0,032             | 17.64      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.75   | Call       |           | 2,200.00000  | 2,297             | 21.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.75   | Put        |           | 7.00000      | 0,006             | 21.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.55  | Call       |           | 1.00000      | 0,001             | 29.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.55  | Put        |           | 5,608.00000  | 5,510             | 29.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.55  | Call       |           | 2.00000      | 0,002             | 27.03      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.55  | Put        |           | 4,609.00000  | 4,511             | 27.03      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.55  | Call       |           | 7.00000      | 0,007             | 25.55      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.55  | Put        |           | 3,614.00000  | 3,516             | 25.55      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.55  | Call       |           | 25.00000     | 0,027             | 24.73      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.55  | Put        |           | 2,632.00000  | 2,536             | 24.73      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.55  | Call       |           | 75.00000     | 0,079             | 22.61      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.55  | Put        |           | 1,682.00000  | 1,588             | 22.61      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.55  | Call       |           | 201.00000    | 0,217             | 19.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.55  | Put        |           | 808.00000    | 0,726             | 19.20      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.55  | Call       |           | 600.00000    | 0,659             | 17.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.55  | Put        |           | 207.00000    | 0,168             | 17.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.55  | Call       |           | 1,421.00000  | 1,513             | 18.32      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.55  | Put        |           | 28.00000     | 0,022             | 18.32      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.55   | Call       |           | 2,398.00000  | 2,495             | 22.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.55   | Put        |           | 5.00000      | 0,004             | 22.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.85  | Call       |           | 1.00000      | 0,001             | 29.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.85  | Put        |           | 5,908.00000  | 5,810             | 29.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.85  | Call       |           | 2.00000      | 0,002             | 27.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.85  | Put        |           | 4,909.00000  | 4,811             | 27.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.85  | Call       |           | 5.00000      | 0,005             | 25.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.85  | Put        |           | 3,912.00000  | 3,814             | 25.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.85  | Call       |           | 17.00000     | 0,018             | 24.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.85  | Put        |           | 2,924.00000  | 2,827             | 24.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.85  | Call       |           | 58.00000     | 0,061             | 23.64      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.85  | Put        |           | 1,965.00000  | 1,870             | 23.64      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.85  | Call       |           | 147.00000    | 0,158             | 20.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.85  | Put        |           | 1,054.00000  | 0,967             | 20.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.85  | Call       |           | 430.00000    | 0,475             | 17.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.85  | Put        |           | 337.00000    | 0,284             | 17.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.85  | Call       |           | 1,141.00000  | 1,229             | 17.29      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.85  | Put        |           | 48.00000     | 0,038             | 17.29      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.85   | Call       |           | 2,101.00000  | 2,198             | 20.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.85   | Put        |           | 8.00000      | 0,007             | 20.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.95  | Call       |           | 1.00000      | 0,001             | 30.02      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.95  | Put        |           | 6,008.00000  | 5,910             | 30.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.95  | Call       |           | 2.00000      | 0,002             | 27.88      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.95  | Put        |           | 5,009.00000  | 4,911             | 27.88      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.95  | Call       |           | 4.00000      | 0,004             | 25.88      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.95  | Put        |           | 4,011.00000  | 3,913             | 25.88      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.95  | Call       |           | 15.00000     | 0,016             | 25.06      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.95  | Put        |           | 3,022.00000  | 2,925             | 25.06      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.95  | Call       |           | 53.00000     | 0,056             | 23.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.95  | Put        |           | 2,060.00000  | 1,965             | 23.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.95  | Call       |           | 133.00000    | 0,142             | 20.56      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.95  | Put        |           | 1,140.00000  | 1,051             | 20.56      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.95  | Call       |           | 382.00000    | 0,422             | 17.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.95  | Put        |           | 389.00000    | 0,331             | 17.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.95  | Call       |           | 1,050.00000  | 1,136             | 16.95      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.95  | Put        |           | 57.00000     | 0,045             | 16.95      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.95   | Call       |           | 2,002.00000  | 2,099             | 20.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.95   | Put        |           | 9.00000      | 0,008             | 20.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.80  | Call       |           | 1.00000      | 0,001             | 29.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.80  | Put        |           | 5,858.00000  | 5,760             | 29.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.80  | Call       |           | 2.00000      | 0,002             | 27.56      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.80  | Put        |           | 4,859.00000  | 4,761             | 27.56      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.80  | Call       |           | 5.00000      | 0,005             | 25.75      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.80  | Put        |           | 3,862.00000  | 3,764             | 25.75      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.80  | Call       |           | 18.00000     | 0,019             | 24.94      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.80  | Put        |           | 2,875.00000  | 2,778             | 24.94      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.80  | Call       |           | 60.00000     | 0,063             | 23.47      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.80  | Put        |           | 1,917.00000  | 1,822             | 23.47      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.80  | Call       |           | 155.00000    | 0,166             | 20.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.80  | Put        |           | 1,012.00000  | 0,925             | 20.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.80  | Call       |           | 456.00000    | 0,503             | 17.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.80  | Put        |           | 313.00000    | 0,262             | 17.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.80  | Call       |           | 1,187.00000  | 1,276             | 17.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.80  | Put        |           | 44.00000     | 0,035             | 17.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.80   | Call       |           | 2,150.00000  | 2,247             | 21.19      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.80   | Put        |           | 7.00000      | 0,006             | 21.19      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.70  | Call       |           | 1.00000      | 0,001             | 29.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.70  | Put        |           | 5,758.00000  | 5,660             | 29.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.70  | Call       |           | 2.00000      | 0,002             | 27.35      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.70  | Put        |           | 4,759.00000  | 4,661             | 27.35      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.70  | Call       |           | 6.00000      | 0,006             | 25.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.70  | Put        |           | 3,763.00000  | 3,665             | 25.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.70  | Call       |           | 21.00000     | 0,022             | 24.85      | 0.00  | 0                | 11,630.00     |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.70  | Put        |           | 2,778.00000  | 2,681             | 24.85      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.70  | Call       |           | 66.00000     | 0,069             | 23.13      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.70  | Put        |           | 1,823.00000  | 1,728             | 23.13      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.70  | Call       |           | 172.00000    | 0,185             | 19.71      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.70  | Put        |           | 929.00000    | 0,844             | 19.71      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.70  | Call       |           | 510.00000    | 0,562             | 17.18      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.70  | Put        |           | 267.00000    | 0,221             | 17.18      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.70  | Call       |           | 1,279.00000  | 1,370             | 17.81      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.70  | Put        |           | 36.00000     | 0,029             | 17.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.70   | Call       |           | 2,249.00000  | 2,346             | 21.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.70   | Put        |           | 6.00000      | 0,005             | 21.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.60  | Call       |           | 1.00000      | 0,001             | 29.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.60  | Put        |           | 5,658.00000  | 5,560             | 29.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.60  | Call       |           | 2.00000      | 0,002             | 27.13      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.60  | Put        |           | 4,659.00000  | 4,561             | 27.13      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.60  | Call       |           | 6.00000      | 0,007             | 25.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.60  | Put        |           | 3,663.00000  | 3,566             | 25.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.60  | Call       |           | 23.00000     | 0,025             | 24.77      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.60  | Put        |           | 2,680.00000  | 2,584             | 24.77      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.60  | Call       |           | 72.00000     | 0,076             | 22.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.60  | Put        |           | 1,729.00000  | 1,635             | 22.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.60  | Call       |           | 191.00000    | 0,206             | 19.37      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.60  | Put        |           | 848.00000    | 0,765             | 19.37      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.60  | Call       |           | 569.00000    | 0,625             | 17.09      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.60  | Put        |           | 226.00000    | 0,184             | 17.09      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.60  | Call       |           | 1,373.00000  | 1,465             | 18.15      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.60  | Put        |           | 30.00000     | 0,024             | 18.15      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.60   | Call       |           | 2,348.00000  | 2,446             | 22.11      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.60   | Put        |           | 5.00000      | 0,005             | 22.11      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.50  | Call       |           | 1.00000      | 0,001             | 29.06      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.50  | Put        |           | 5,558.00000  | 5,460             | 29.06      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.50  | Call       |           | 2.00000      | 0,003             | 26.92      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.50  | Put        |           | 4,559.00000  | 4,462             | 26.92      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.50  | Call       |           | 7.00000      | 0,008             | 25.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.50  | Put        |           | 3,564.00000  | 3,467             | 25.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.50  | Call       |           | 27.00000     | 0,029             | 24.69      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.50  | Put        |           | 2,584.00000  | 2,488             | 24.69      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.50  | Call       |           | 212.00000    | 0,229             | 19.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 12.50  | Put        |           | 769.00000    | 0,688             | 19.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.50  | Call       |           | 633.00000    | 0,693             | 17.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 11.50  | Put        |           | 190.00000    | 0,152             | 17.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.50  | Call       |           | 1,468.00000  | 1,561             | 18.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 10.50  | Put        |           | 25.00000     | 0,020             | 18.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.50   | Call       |           | 2,448.00000  | 2,545             | 22.56      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.50   | Put        |           | 5.00000      | 0,004             | 22.56      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.50  | Call       |           | 79.00000     | 0,083             | 22.44      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 13.50  | Put        |           | 1,636.00000  | 1,542             | 22.44      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.60  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.60  | Put        |           | 8,657.00000  | 8,559             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.60  | Call       |           | 1.00000      | 0,001             | 31.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.60  | Put        |           | 6,658.00000  | 6,560             | 31.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.60   | Call       |           | 3,344.00000  | 3,442             | 26.58      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.60   | Put        |           | 1.00000      | 0,001             | 26.58      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.50  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.50  | Put        |           | 8,557.00000  | 8,459             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.50  | Call       |           | 1.00000      | 0,001             | 31.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.50  | Put        |           | 6,558.00000  | 6,460             | 31.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.50   | Call       |           | 3,444.00000  | 3,542             | 27.01      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.50   | Put        |           | 1.00000      | 0,001             | 27.01      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.55  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.55  | Put        |           | 8,607.00000  | 8,509             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.55  | Call       |           | 1.00000      | 0,001             | 31.18      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.55  | Put        |           | 6,608.00000  | 6,510             | 31.18      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.55   | Call       |           | 3,394.00000  | 3,492             | 26.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.55   | Put        |           | 1.00000      | 0,001             | 26.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.80  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.80  | Put        |           | 8,857.00000  | 8,759             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.80  | Call       |           | 1.00000      | 0,001             | 31.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.80  | Put        |           | 6,858.00000  | 6,760             | 31.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.80   | Call       |           | 3,145.00000  | 3,243             | 25.71      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.80   | Put        |           | 2.00000      | 0,002             | 25.71      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.90  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.90  | Put        |           | 8,957.00000  | 8,859             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.90  | Call       |           | 0.00000      | 0,000             | 31.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.90  | Put        |           | 6,957.00000  | 6,859             | 31.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.90   | Call       |           | 3,045.00000  | 3,143             | 25.28      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.90   | Put        |           | 2.00000      | 0,002             | 25.28      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.85  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.85  | Put        |           | 8,907.00000  | 8,809             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.85  | Call       |           | 1.00000      | 0,001             | 31.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.85  | Put        |           | 6,908.00000  | 6,810             | 31.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.85   | Call       |           | 3,095.00000  | 3,193             | 25.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.85   | Put        |           | 2.00000      | 0,002             | 25.50      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.95  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.95  | Put        |           | 9,007.00000  | 8,909             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.95  | Call       |           | 0.00000      | 0,000             | 31.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.95  | Put        |           | 7,007.00000  | 6,909             | 31.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.95   | Call       |           | 2,995.00000  | 3,093             | 25.06      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.95   | Put        |           | 2.00000      | 0,002             | 25.06      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.10  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.10  | Put        |           | 9,157.00000  | 9,059             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.10  | Call       |           | 0.00000      | 0,000             | 32.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.10  | Put        |           | 7,157.00000  | 7,059             | 32.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.10  | Call       |           | 2.00000      | 0,002             | 28.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.10  | Put        |           | 5,159.00000  | 5,061             | 28.20      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.10  | Call       |           | 12.00000     | 0,013             | 25.18      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.10  | Put        |           | 3,169.00000  | 3,072             | 25.18      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.10   | Call       |           | 2,846.00000  | 2,943             | 24.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.10   | Put        |           | 3.00000      | 0,002             | 24.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.15  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.15  | Put        |           | 9,207.00000  | 9,109             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.15  | Call       |           | 0.00000      | 0,000             | 32.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.15  | Put        |           | 7,207.00000  | 7,109             | 32.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.15  | Call       |           | 2.00000      | 0,002             | 28.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.15  | Put        |           | 5,209.00000  | 5,111             | 28.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.15  | Call       |           | 11.00000     | 0,012             | 25.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.15  | Put        |           | 3,218.00000  | 3,121             | 25.22      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.05  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 21.05  | Put        |           | 9,107.00000  | 9,009             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.05  | Call       |           | 0.00000      | 0,000             | 32.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 19.05  | Put        |           | 7,107.00000  | 7,009             | 32.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.05  | Call       |           | 2.00000      | 0,002             | 28.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 17.05  | Put        |           | 5,109.00000  | 5,011             | 28.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.05  | Call       |           | 13.00000     | 0,014             | 25.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 15.05  | Put        |           | 3,120.00000  | 3,023             | 25.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.05   | Call       |           | 2,895.00000  | 2,993             | 24.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.05   | Put        |           | 2.00000      | 0,002             | 24.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.35  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.35  | Put        |           | 8,407.00000  | 8,309             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.35  | Call       |           | 1.00000      | 0,001             | 30.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.35  | Put        |           | 6,408.00000  | 6,310             | 30.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.35  | Call       |           | 3.00000      | 0,003             | 26.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.35  | Put        |           | 4,410.00000  | 4,312             | 26.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.35  | Call       |           | 32.00000     | 0,035             | 24.57      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.35  | Put        |           | 2,439.00000  | 2,344             | 24.57      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.35   | Call       |           | 3,594.00000  | 3,692             | 27.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.35   | Put        |           | 1.00000      | 0,001             | 27.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 7.95   | Call       |           | 3,994.00000  | 4,092             | 28.97      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 7.95   | Put        |           | 1.00000      | 0,001             | 28.97      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.00   | Call       |           | 2,945.00000  | 3,043             | 24.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 9.00   | Put        |           | 2.00000      | 0,002             | 24.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.00   | Call       |           | 3,944.00000  | 4,042             | 28.97      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.00   | Put        |           | 1.00000      | 0,001             | 28.97      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 7.85   | Call       |           | 4,093.00000  | 4,192             | 28.97      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 7.85   | Put        |           | 0.00000      | 0,001             | 28.97      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.05   | Call       |           | 3,894.00000  | 3,992             | 28.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.05   | Put        |           | 1.00000      | 0,001             | 28.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.65  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.65  | Put        |           | 8,707.00000  | 8,609             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.65  | Call       |           | 1.00000      | 0,001             | 31.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.65  | Put        |           | 6,708.00000  | 6,610             | 31.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.65   | Call       |           | 3,294.00000  | 3,392             | 26.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.65   | Put        |           | 1.00000      | 0,001             | 26.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.15   | Call       |           | 3,794.00000  | 3,892             | 28.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.15   | Put        |           | 1.00000      | 0,001             | 28.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.20  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.20  | Put        |           | 8,257.00000  | 8,159             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.20  | Call       |           | 1.00000      | 0,001             | 30.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.20  | Put        |           | 6,258.00000  | 6,160             | 30.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.20  | Call       |           | 3.00000      | 0,003             | 26.28      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.20  | Put        |           | 4,260.00000  | 4,162             | 26.28      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.20  | Call       |           | 39.00000     | 0,042             | 24.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.20  | Put        |           | 2,296.00000  | 2,201             | 24.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.20   | Call       |           | 3,744.00000  | 3,842             | 28.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.20   | Put        |           | 1.00000      | 0,001             | 28.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.45  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.45  | Put        |           | 8,507.00000  | 8,409             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.45  | Call       |           | 1.00000      | 0,001             | 30.99      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.45  | Put        |           | 6,508.00000  | 6,410             | 30.99      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.45  | Call       |           | 3.00000      | 0,003             | 26.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.45  | Put        |           | 4,510.00000  | 4,412             | 26.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.45  | Call       |           | 28.00000     | 0,031             | 24.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.45  | Put        |           | 2,535.00000  | 2,440             | 24.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.45   | Call       |           | 3,494.00000  | 3,592             | 27.23      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.45   | Put        |           | 1.00000      | 0,001             | 27.23      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.70  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.70  | Put        |           | 8,757.00000  | 8,659             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.70  | Call       |           | 1.00000      | 0,001             | 31.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.70  | Put        |           | 6,758.00000  | 6,660             | 31.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.70   | Call       |           | 3,245.00000  | 3,343             | 26.15      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.70   | Put        |           | 2.00000      | 0,002             | 26.15      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.40  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.40  | Put        |           | 8,457.00000  | 8,359             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.40  | Call       |           | 1.00000      | 0,001             | 30.89      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.40  | Put        |           | 6,458.00000  | 6,360             | 30.89      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.40  | Call       |           | 3.00000      | 0,003             | 26.71      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 16.40  | Put        |           | 4,460.00000  | 4,362             | 26.71      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.40  | Call       |           | 30.00000     | 0,033             | 24.61      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 14.40  | Put        |           | 2,487.00000  | 2,392             | 24.61      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.40   | Call       |           | 3,544.00000  | 3,642             | 27.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.40   | Put        |           | 1.00000      | 0,001             | 27.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.75  | Call       |           | 0.00000      | 0,000             | 34.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 20.75  | Put        |           | 8,807.00000  | 8,709             | 34.00      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.75  | Call       |           | 1.00000      | 0,001             | 31.55      | 0.00       | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 18.75  | Put        |           | 6,808.00000  | 6,710             | 31.55      | 0.00       | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.75   | Call       |           | 3,195.00000  | 3,293             | 25.93      | 0.00       | 0                | 0.00          |
| £ / R            | On | 15/03/2010 | Foreign Exchange Future | 8.75   | Put        |           | 2.00000      | 0,002             | 25.93      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future |        |            | 12.25090  | 12.15130     |                   | 18.19      | 122,509.00 | 10               | 12,389.00     |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.05  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.05  | Put        |           | 9,900.00000  | 9,800             | 28.39      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.05  | Call       |           | 4.00000      | 0,004             | 28.27      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.05  | Put        |           | 7,903.00000  | 7,803             | 28.27      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.35  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.35  | Put        |           | 10,200.00000 | 10,100            | 28.39      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.35  | Call       |           | 3.00000      | 0,004             | 28.39      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.35  | Put        |           | 8,202.00000  | 8,103             | 28.39      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.85  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.85  | Put        |           | 9,700.00000  | 9,600             | 28.39      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.85  | Call       |           | 5.00000      | 0,005             | 28.15      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.85  | Put        |           | 7,704.00000  | 7,604             | 28.15      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.85  | Call       |           | 18.00000     | 0,019             | 27.02      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.85  | Put        |           | 5,717.00000  | 5,618             | 27.02      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.85  | Call       |           | 69.00000     | 0,072             | 25.68      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.85  | Put        |           | 3,768.00000  | 3,671             | 25.68      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.70  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.70  | Put        |           | 9,550.00000  | 9,450             | 28.39      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.70  | Call       |           | 5.00000      | 0,006             | 28.06      | 0.00       | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.70  | Put        |           | 7,554.00000  | 7,455             | 28.06      | 0.00       | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.70  | Call       |           | 20.00000     | 0,021             | 26.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.70  | Put        |           | 5,569.00000  | 5,470             | 26.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.70  | Call       |           | 74.00000     | 0,077             | 25.41      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.70  | Put        |           | 3,623.00000  | 3,526             | 25.41      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.60  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.60  | Put        |           | 9,450.00000  | 9,350             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.60  | Call       |           | 6.00000      | 0,006             | 28.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.60  | Put        |           | 7,455.00000  | 7,355             | 28.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.60  | Call       |           | 239.00000    | 0,251             | 21.32      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.60  | Put        |           | 1,688.00000  | 1,600             | 21.32      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.60  | Call       |           | 446.00000    | 0,474             | 19.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.60  | Put        |           | 895.00000    | 0,823             | 19.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.60  | Call       |           | 1,624.00000  | 1,710             | 16.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.60  | Put        |           | 73.00000     | 0,059             | 16.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.60   | Call       |           | 2,570.00000  | 2,667             | 19.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.60   | Put        |           | 19.00000     | 0,016             | 19.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.40  | Call       |           | 1.00000      | 0,002             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.40  | Put        |           | 9,250.00000  | 9,151             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.40  | Call       |           | 6.00000      | 0,007             | 27.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.40  | Put        |           | 7,255.00000  | 7,156             | 27.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.45  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.45  | Put        |           | 9,300.00000  | 9,200             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.45  | Call       |           | 6.00000      | 0,006             | 27.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.45  | Put        |           | 7,305.00000  | 7,205             | 27.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.45  | Call       |           | 492.00000    | 0,523             | 18.66      | 0.00  | 0                | 8,032.00      |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.45  | Put        |           | 791.00000    | 0,722             | 18.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.45  | Call       |           | 972.00000    | 1,035             | 17.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.45  | Put        |           | 271.00000    | 0,234             | 17.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.45  | Call       |           | 1,757.00000  | 1,845             | 16.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.45  | Put        |           | 56.00000     | 0,044             | 16.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.45   | Call       |           | 2,717.00000  | 2,815             | 19.95      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.45   | Put        |           | 16.00000     | 0,014             | 19.95      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.90  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.90  | Put        |           | 9,750.00000  | 9,650             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.90  | Call       |           | 18.00000     | 0,018             | 27.04      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.90  | Put        |           | 5,767.00000  | 5,667             | 27.04      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.90  | Call       |           | 67.00000     | 0,070             | 25.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.90  | Put        |           | 3,816.00000  | 3,719             | 25.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.10  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.10  | Put        |           | 9,950.00000  | 9,850             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.10  | Call       |           | 4.00000      | 0,004             | 28.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.10  | Put        |           | 7,953.00000  | 7,853             | 28.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.10  | Call       |           | 15.00000     | 0,016             | 27.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.10  | Put        |           | 5,964.00000  | 5,865             | 27.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.25  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.25  | Put        |           | 10,100.00000 | 10,000            | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.25  | Call       |           | 4.00000      | 0,004             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.25  | Put        |           | 8,103.00000  | 8,003             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.25  | Call       |           | 562.00000    | 0,598             | 18.19      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.25  | Put        |           | 661.00000    | 0,597             | 18.19      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.25  | Call       |           | 1,105.00000  | 1,174             | 16.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.25  | Put        |           | 204.00000    | 0,173             | 16.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.25  | Call       |           | 1,938.00000  | 2,030             | 16.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.25  | Put        |           | 37.00000     | 0,029             | 16.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.30  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.30  | Put        |           | 10,150.00000 | 10,050            | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.30  | Call       |           | 4.00000      | 0,004             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.30  | Put        |           | 8,153.00000  | 8,053             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.30  | Call       |           | 1,071.00000  | 1,138             | 16.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.30  | Put        |           | 220.00000    | 0,187             | 16.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.30  | Call       |           | 1,892.00000  | 1,984             | 16.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.30  | Put        |           | 41.00000     | 0,033             | 16.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.20  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.20  | Put        |           | 10,050.00000 | 9,950             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.20  | Call       |           | 4.00000      | 0,004             | 28.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.20  | Put        |           | 8,053.00000  | 7,953             | 28.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.20  | Call       |           | 170.00000    | 0,178             | 22.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.20  | Put        |           | 2,219.00000  | 2,127             | 22.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.20  | Call       |           | 304.00000    | 0,321             | 20.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.20  | Put        |           | 1,353.00000  | 1,270             | 20.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.20  | Call       |           | 581.00000    | 0,620             | 18.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.20  | Put        |           | 630.00000    | 0,569             | 18.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.20  | Call       |           | 1,140.00000  | 1,212             | 16.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.20  | Put        |           | 189.00000    | 0,161             | 16.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.20  | Call       |           | 1,985.00000  | 2,079             | 16.83      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.20  | Put        |           | 34.00000     | 0,028             | 16.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.15  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.15  | Put        |           | 10,000.00000 | 9,900             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.15  | Call       |           | 15.00000     | 0,015             | 27.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.15  | Put        |           | 6,014.00000  | 5,914             | 27.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.15  | Call       |           | 60.00000     | 0,062             | 26.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.15  | Put        |           | 4,059.00000  | 3,961             | 26.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.00  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 22.00  | Put        |           | 9,850.00000  | 9,750             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.00  | Call       |           | 4.00000      | 0,005             | 28.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.00  | Put        |           | 7,853.00000  | 7,754             | 28.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.95  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.95  | Put        |           | 9,800.00000  | 9,700             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.95  | Call       |           | 5.00000      | 0,005             | 28.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.95  | Put        |           | 7,804.00000  | 7,704             | 28.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.95  | Call       |           | 17.00000     | 0,017             | 27.06      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.95  | Put        |           | 5,816.00000  | 5,716             | 27.06      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.95  | Call       |           | 65.00000     | 0,068             | 25.85      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.95  | Put        |           | 3,864.00000  | 3,767             | 25.85      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.80  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.80  | Put        |           | 9,650.00000  | 9,550             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.80  | Call       |           | 5.00000      | 0,005             | 28.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.80  | Put        |           | 7,654.00000  | 7,554             | 28.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.80  | Call       |           | 19.00000     | 0,019             | 27.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.80  | Put        |           | 5,668.00000  | 5,568             | 27.00      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.80  | Call       |           | 70.00000     | 0,073             | 25.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.80  | Put        |           | 3,719.00000  | 3,622             | 25.59      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.80  | Call       |           | 769.00000    | 0,820             | 17.58      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.80  | Put        |           | 418.00000    | 0,369             | 17.58      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.80  | Call       |           | 1,454.00000  | 1,536             | 16.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.80  | Put        |           | 103.00000    | 0,085             | 16.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.80   | Call       |           | 2,373.00000  | 2,471             | 18.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.80   | Put        |           | 22.00000     | 0,020             | 18.49      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.75  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.75  | Put        |           | 9,600.00000  | 9,500             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.75  | Call       |           | 5.00000      | 0,005             | 28.09      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.75  | Put        |           | 7,604.00000  | 7,504             | 28.09      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.65  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.65  | Put        |           | 9,500.00000  | 9,400             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.65  | Call       |           | 6.00000      | 0,006             | 28.03      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.65  | Put        |           | 7,505.00000  | 7,405             | 28.03      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.65  | Call       |           | 232.00000    | 0,244             | 21.44      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.65  | Put        |           | 1,731.00000  | 1,643             | 21.44      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.65  | Call       |           | 852.00000    | 0,908             | 17.38      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.65  | Put        |           | 351.00000    | 0,307             | 17.38      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.65  | Call       |           | 1,581.00000  | 1,666             | 16.71      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.65  | Put        |           | 80.00000     | 0,065             | 16.71      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.55  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.55  | Put        |           | 9,400.00000  | 9,300             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.55  | Call       |           | 6.00000      | 0,006             | 27.96      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.55  | Put        |           | 7,405.00000  | 7,305             | 27.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.05  | Call       |           | 16.00000     | 0,016             | 27.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.05  | Put        |           | 5,915.00000  | 5,815             | 27.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.05  | Call       |           | 32.00000     | 0,033             | 26.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.05  | Put        |           | 4,931.00000  | 4,832             | 26.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.05  | Call       |           | 62.00000     | 0,065             | 26.03      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.05  | Put        |           | 3,961.00000  | 3,864             | 26.03      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.05  | Call       |           | 104.00000    | 0,109             | 24.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.05  | Put        |           | 3,003.00000  | 2,908             | 24.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.55  | Call       |           | 246.00000    | 0,259             | 21.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.55  | Put        |           | 1,645.00000  | 1,558             | 21.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.55  | Call       |           | 461.00000    | 0,490             | 18.89      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.55  | Put        |           | 860.00000    | 0,789             | 18.89      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.55  | Call       |           | 910.00000    | 0,970             | 17.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.55  | Put        |           | 309.00000    | 0,269             | 17.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.55  | Call       |           | 1,668.00000  | 1,755             | 16.69      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.55  | Put        |           | 67.00000     | 0,054             | 16.69      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.55   | Call       |           | 2,619.00000  | 2,717             | 19.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.55   | Put        |           | 18.00000     | 0,016             | 19.53      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.25  | Call       |           | 165.00000    | 0,174             | 22.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.25  | Put        |           | 2,264.00000  | 2,173             | 22.83      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.60  | Call       |           | 11.00000     | 0,011             | 27.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.60  | Put        |           | 6,460.00000  | 6,360             | 27.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.60  | Call       |           | 43.00000     | 0,046             | 26.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.60  | Put        |           | 4,492.00000  | 4,395             | 26.52      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.60  | Call       |           | 78.00000     | 0,081             | 25.23      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.60  | Put        |           | 3,527.00000  | 3,430             | 25.23      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.10  | Call       |           | 623.00000    | 0,666             | 17.99      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.10  | Put        |           | 572.00000    | 0,515             | 17.99      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.10  | Call       |           | 1,214.00000  | 1,290             | 16.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.10  | Put        |           | 163.00000    | 0,139             | 16.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.50  | Call       |           | 12.00000     | 0,012             | 27.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.50  | Put        |           | 6,361.00000  | 6,261             | 27.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.00  | Call       |           | 345.00000    | 0,365             | 19.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.00  | Put        |           | 1,194.00000  | 1,114             | 19.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.00  | Call       |           | 668.00000    | 0,714             | 17.85      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.00  | Put        |           | 517.00000    | 0,463             | 17.85      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.00  | Call       |           | 1,292.00000  | 1,370             | 16.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.00  | Put        |           | 141.00000    | 0,119             | 16.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.00  | Call       |           | 2,178.00000  | 2,274             | 17.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.00  | Put        |           | 27.00000     | 0,023             | 17.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.20  | Call       |           | 14.00000     | 0,015             | 27.16      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.20  | Put        |           | 6,063.00000  | 5,964             | 27.16      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.20  | Call       |           | 29.00000     | 0,030             | 26.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.20  | Put        |           | 5,078.00000  | 4,979             | 26.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.20  | Call       |           | 57.00000     | 0,060             | 26.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.20  | Put        |           | 4,106.00000  | 4,009             | 26.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.20  | Call       |           | 96.00000     | 0,100             | 24.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.20  | Put        |           | 3,145.00000  | 3,049             | 24.52      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.70  | Call       |           | 225.00000    | 0,237             | 21.56      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.70  | Put        |           | 1,774.00000  | 1,686             | 21.56      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.70  | Call       |           | 418.00000    | 0,443             | 19.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.70  | Put        |           | 967.00000    | 0,892             | 19.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.70  | Call       |           | 823.00000    | 0,878             | 17.44      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.70  | Put        |           | 372.00000    | 0,327             | 17.44      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.70  | Call       |           | 1,538.00000  | 1,622             | 16.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.70  | Put        |           | 87.00000     | 0,071             | 16.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.70   | Call       |           | 2,471.00000  | 2,569             | 18.91      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.70   | Put        |           | 20.00000     | 0,018             | 18.91      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.85  | Call       |           | 743.00000    | 0,793             | 17.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.85  | Put        |           | 442.00000    | 0,392             | 17.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.85  | Call       |           | 1,412.00000  | 1,494             | 16.75      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.85  | Put        |           | 111.00000    | 0,093             | 16.75      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.85   | Call       |           | 2,324.00000  | 2,421             | 18.29      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.85   | Put        |           | 23.00000     | 0,020             | 18.29      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.65  | Call       |           | 21.00000     | 0,022             | 26.94      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.65  | Put        |           | 5,520.00000  | 5,421             | 26.94      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.65  | Call       |           | 42.00000     | 0,044             | 26.54      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.65  | Put        |           | 4,541.00000  | 4,443             | 26.54      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.15  | Call       |           | 314.00000    | 0,332             | 20.28      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.15  | Put        |           | 1,313.00000  | 1,231             | 20.28      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.15  | Call       |           | 601.00000    | 0,642             | 18.06      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.15  | Put        |           | 600.00000    | 0,541             | 18.06      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.15  | Call       |           | 2,031.00000  | 2,128             | 17.04      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.15  | Put        |           | 30.00000     | 0,027             | 17.04      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.55  | Call       |           | 11.00000     | 0,012             | 27.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.55  | Put        |           | 6,410.00000  | 6,311             | 27.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.55  | Call       |           | 45.00000     | 0,048             | 26.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.55  | Put        |           | 4,444.00000  | 4,347             | 26.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.55  | Call       |           | 80.00000     | 0,083             | 25.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.55  | Put        |           | 3,479.00000  | 3,382             | 25.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.05  | Call       |           | 185.00000    | 0,194             | 22.37      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.05  | Put        |           | 2,084.00000  | 1,993             | 22.37      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.05  | Call       |           | 334.00000    | 0,353             | 20.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.05  | Put        |           | 1,233.00000  | 1,152             | 20.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.05  | Call       |           | 645.00000    | 0,690             | 17.92      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.05  | Put        |           | 544.00000    | 0,489             | 17.92      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.05  | Call       |           | 1,253.00000  | 1,329             | 16.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.05  | Put        |           | 152.00000    | 0,128             | 16.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.05  | Call       |           | 2,129.00000  | 2,225             | 17.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.05  | Put        |           | 28.00000     | 0,024             | 17.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.45  | Call       |           | 12.00000     | 0,012             | 27.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.45  | Put        |           | 6,311.00000  | 6,211             | 27.30      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.45  | Call       |           | 24.00000     | 0,025             | 26.86      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.45  | Put        |           | 5,323.00000  | 5,224             | 26.86      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.45  | Call       |           | 48.00000     | 0,051             | 26.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.45  | Put        |           | 4,347.00000  | 4,250             | 26.46      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.45  | Call       |           | 84.00000     | 0,088             | 24.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.45  | Put        |           | 3,383.00000  | 3,287             | 24.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.95  | Call       |           | 356.00000    | 0,377             | 19.82      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.95  | Put        |           | 1,155.00000  | 1,076             | 19.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.95  | Call       |           | 692.00000    | 0,740             | 17.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.95  | Put        |           | 491.00000    | 0,439             | 17.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.95  | Call       |           | 1,331.00000  | 1,410             | 16.77      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.95  | Put        |           | 130.00000    | 0,109             | 16.77      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.95   | Call       |           | 2,226.00000  | 2,323             | 17.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.95   | Put        |           | 25.00000     | 0,022             | 17.87      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.90  | Call       |           | 367.00000    | 0,389             | 19.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.90  | Put        |           | 1,116.00000  | 1,038             | 19.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.90  | Call       |           | 717.00000    | 0,766             | 17.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.90  | Put        |           | 466.00000    | 0,415             | 17.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.90   | Call       |           | 2,275.00000  | 2,372             | 18.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.90   | Put        |           | 24.00000     | 0,021             | 18.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.25  | Call       |           | 14.00000     | 0,014             | 27.18      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.25  | Put        |           | 6,113.00000  | 6,013             | 27.18      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.25  | Call       |           | 28.00000     | 0,029             | 26.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.25  | Put        |           | 5,127.00000  | 5,028             | 26.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.25  | Call       |           | 56.00000     | 0,059             | 26.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.25  | Put        |           | 4,155.00000  | 4,058             | 26.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.25  | Call       |           | 93.00000     | 0,098             | 24.61      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.25  | Put        |           | 3,192.00000  | 3,097             | 24.61      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.75  | Call       |           | 404.00000    | 0,429             | 19.35      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.75  | Put        |           | 1,003.00000  | 0,928             | 19.35      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.75  | Call       |           | 796.00000    | 0,849             | 17.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.75  | Put        |           | 395.00000    | 0,348             | 17.51      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.75  | Call       |           | 1,496.00000  | 1,579             | 16.73      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.75  | Put        |           | 95.00000     | 0,078             | 16.73      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.75   | Call       |           | 2,422.00000  | 2,520             | 18.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.75   | Put        |           | 21.00000     | 0,019             | 18.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.75  | Call       |           | 219.00000    | 0,230             | 21.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.75  | Put        |           | 1,818.00000  | 1,729             | 21.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.00  | Call       |           | 16.00000     | 0,017             | 27.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.00  | Put        |           | 5,865.00000  | 5,766             | 27.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.00  | Call       |           | 33.00000     | 0,034             | 26.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.00  | Put        |           | 4,882.00000  | 4,783             | 26.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.00  | Call       |           | 64.00000     | 0,067             | 25.94      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.00  | Put        |           | 3,913.00000  | 3,816             | 25.94      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.00  | Call       |           | 107.00000    | 0,112             | 24.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.00  | Put        |           | 2,956.00000  | 2,861             | 24.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.45  | Call       |           | 261.00000    | 0,275             | 20.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.45  | Put        |           | 1,560.00000  | 1,474             | 20.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.75  | Call       |           | 19.00000     | 0,020             | 26.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.75  | Put        |           | 5,618.00000  | 5,519             | 26.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.75  | Call       |           | 39.00000     | 0,041             | 26.58      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.75  | Put        |           | 4,638.00000  | 4,540             | 26.58      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.75  | Call       |           | 72.00000     | 0,075             | 25.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.75  | Put        |           | 3,671.00000  | 3,574             | 25.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.75  | Call       |           | 123.00000    | 0,129             | 23.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.75  | Put        |           | 2,722.00000  | 2,628             | 23.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.25  | Call       |           | 295.00000    | 0,311             | 20.51      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.25  | Put        |           | 1,394.00000  | 1,310             | 20.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.55  | Call       |           | 22.00000     | 0,023             | 26.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.55  | Put        |           | 5,421.00000  | 5,322             | 26.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.35  | Call       |           | 1,037.00000  | 1,103             | 16.97      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.35  | Put        |           | 236.00000    | 0,202             | 16.97      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.35  | Call       |           | 1,847.00000  | 1,937             | 16.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.35  | Put        |           | 46.00000     | 0,036             | 16.65      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.35   | Call       |           | 2,816.00000  | 2,914             | 20.37      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.35   | Put        |           | 15.00000     | 0,013             | 20.37      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.40  | Call       |           | 25.00000     | 0,026             | 26.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.40  | Put        |           | 5,274.00000  | 5,175             | 26.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.40  | Call       |           | 50.00000     | 0,053             | 26.44      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.40  | Put        |           | 4,299.00000  | 4,202             | 26.44      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.40  | Call       |           | 151.00000    | 0,159             | 23.10      | 0.00  | 0                | 8,032.00      |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.40  | Put        |           | 2,400.00000  | 2,308             | 23.10      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.40  | Call       |           | 1,005.00000  | 1,069             | 17.04      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.40  | Put        |           | 254.00000    | 0,218             | 17.04      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.40  | Call       |           | 1,801.00000  | 1,891             | 16.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.40  | Put        |           | 50.00000     | 0,040             | 16.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.50  | Call       |           | 47.00000     | 0,049             | 26.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.50  | Put        |           | 4,396.00000  | 4,298             | 26.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.50  | Call       |           | 82.00000     | 0,086             | 25.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.50  | Put        |           | 3,431.00000  | 3,335             | 25.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.50  | Call       |           | 142.00000    | 0,149             | 23.28      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.50  | Put        |           | 2,491.00000  | 2,398             | 23.28      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.50  | Call       |           | 253.00000    | 0,267             | 21.09      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.50  | Put        |           | 1,602.00000  | 1,516             | 21.09      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.50  | Call       |           | 476.00000    | 0,506             | 18.77      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.50  | Put        |           | 825.00000    | 0,755             | 18.77      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.50  | Call       |           | 941.00000    | 1,002             | 17.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.50  | Put        |           | 290.00000    | 0,251             | 17.17      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.50  | Call       |           | 1,712.00000  | 1,800             | 16.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.50  | Put        |           | 61.00000     | 0,049             | 16.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.50   | Call       |           | 2,668.00000  | 2,766             | 19.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.50   | Put        |           | 17.00000     | 0,015             | 19.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.90  | Call       |           | 5.00000      | 0,005             | 28.18      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.90  | Put        |           | 7,754.00000  | 7,654             | 28.18      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.40  | Call       |           | 12.00000     | 0,013             | 27.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.40  | Put        |           | 6,261.00000  | 6,162             | 27.27      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.90  | Call       |           | 35.00000     | 0,037             | 26.64      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.90  | Put        |           | 4,784.00000  | 4,686             | 26.64      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.40  | Call       |           | 86.00000     | 0,090             | 24.88      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.40  | Put        |           | 3,335.00000  | 3,239             | 24.88      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.90  | Call       |           | 201.00000    | 0,211             | 22.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.90  | Put        |           | 1,950.00000  | 1,860             | 22.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.40  | Call       |           | 509.00000    | 0,541             | 18.54      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.40  | Put        |           | 758.00000    | 0,690             | 18.54      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.90  | Call       |           | 1,372.00000  | 1,452             | 16.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.90  | Put        |           | 121.00000    | 0,101             | 16.76      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.40   | Call       |           | 2,767.00000  | 2,865             | 20.16      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.40   | Put        |           | 16.00000     | 0,014             | 20.16      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 7.90   | Call       |           | 4,254.00000  | 4,353             | 24.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 7.90   | Put        |           | 3.00000      | 0,002             | 24.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.00  | Call       |           | 190.00000    | 0,199             | 22.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.00  | Put        |           | 2,039.00000  | 1,948             | 22.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.15  | Call       |           | 4.00000      | 0,004             | 28.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.15  | Put        |           | 8,003.00000  | 7,903             | 28.33      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.65  | Call       |           | 11.00000     | 0,011             | 27.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.65  | Put        |           | 6,510.00000  | 6,410             | 27.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.15  | Call       |           | 30.00000     | 0,031             | 26.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.15  | Put        |           | 5,029.00000  | 4,930             | 26.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.65  | Call       |           | 76.00000     | 0,079             | 25.32      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.65  | Put        |           | 3,575.00000  | 3,478             | 25.32      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.15  | Call       |           | 175.00000    | 0,183             | 22.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.15  | Put        |           | 2,174.00000  | 2,082             | 22.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.65  | Call       |           | 432.00000    | 0,458             | 19.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.65  | Put        |           | 931.00000    | 0,857             | 19.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.15  | Call       |           | 1,176.00000  | 1,251             | 16.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.15  | Put        |           | 175.00000    | 0,150             | 16.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.65   | Call       |           | 2,520.00000  | 2,618             | 19.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.65   | Put        |           | 19.00000     | 0,017             | 19.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.15   | Call       |           | 4,006.00000  | 4,104             | 24.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.15   | Put        |           | 5.00000      | 0,003             | 24.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.60  | Call       |           | 3.00000      | 0,003             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.60  | Put        |           | 8,452.00000  | 8,352             | 28.39      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.10  | Call       |           | 8.00000      | 0,008             | 27.69      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.10  | Put        |           | 6,957.00000  | 6,857             | 27.69      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.60  | Call       |           | 22.00000     | 0,022             | 26.92      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.60  | Put        |           | 5,471.00000  | 5,371             | 26.92      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.10  | Call       |           | 61.00000     | 0,063             | 26.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.10  | Put        |           | 4,010.00000  | 3,912             | 26.12      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.60  | Call       |           | 134.00000    | 0,141             | 23.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.60  | Put        |           | 2,583.00000  | 2,490             | 23.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.10  | Call       |           | 323.00000    | 0,342             | 20.16      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.10  | Put        |           | 1,272.00000  | 1,191             | 20.16      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.60  | Call       |           | 881.00000    | 0,938             | 17.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 11.60  | Put        |           | 330.00000    | 0,287             | 17.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.10  | Call       |           | 2,080.00000  | 2,177             | 17.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 10.10  | Put        |           | 29.00000     | 0,026             | 17.25      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.60   | Call       |           | 3,558.00000  | 3,657             | 23.11      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.60   | Put        |           | 7.00000      | 0,006             | 23.11      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.30  | Call       |           | 13.00000     | 0,014             | 27.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.30  | Put        |           | 6,162.00000  | 6,063             | 27.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.30  | Call       |           | 27.00000     | 0,028             | 26.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.30  | Put        |           | 5,176.00000  | 5,077             | 26.80      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.30  | Call       |           | 54.00000     | 0,057             | 26.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.30  | Put        |           | 4,203.00000  | 4,106             | 26.40      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.30  | Call       |           | 91.00000     | 0,095             | 24.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.30  | Put        |           | 3,240.00000  | 3,144             | 24.70      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.30  | Call       |           | 160.00000    | 0,168             | 22.92      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.30  | Put        |           | 2,309.00000  | 2,217             | 22.92      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.80  | Call       |           | 212.00000    | 0,224             | 21.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.80  | Put        |           | 1,861.00000  | 1,773             | 21.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.30  | Call       |           | 286.00000    | 0,302             | 20.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.30  | Put        |           | 1,435.00000  | 1,351             | 20.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.80  | Call       |           | 392.00000    | 0,415             | 19.47      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.80  | Put        |           | 1,041.00000  | 0,964             | 19.47      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.30  | Call       |           | 544.00000    | 0,578             | 18.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.30  | Put        |           | 693.00000    | 0,627             | 18.31      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.10  | Call       |           | 180.00000    | 0,189             | 22.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.10  | Put        |           | 2,129.00000  | 2,038             | 22.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.35  | Call       |           | 13.00000     | 0,013             | 27.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.35  | Put        |           | 6,212.00000  | 6,112             | 27.24      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.35  | Call       |           | 26.00000     | 0,027             | 26.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.35  | Put        |           | 5,225.00000  | 5,126             | 26.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.35  | Call       |           | 52.00000     | 0,055             | 26.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.35  | Put        |           | 4,251.00000  | 4,154             | 26.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.35  | Call       |           | 89.00000     | 0,093             | 24.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.35  | Put        |           | 3,288.00000  | 3,192             | 24.79      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.85  | Call       |           | 206.00000    | 0,217             | 21.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.85  | Put        |           | 1,905.00000  | 1,816             | 21.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.35  | Call       |           | 277.00000    | 0,293             | 20.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.35  | Put        |           | 1,476.00000  | 1,392             | 20.74      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.85  | Call       |           | 379.00000    | 0,402             | 19.58      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.85  | Put        |           | 1,078.00000  | 1,001             | 19.58      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.35  | Call       |           | 526.00000    | 0,559             | 18.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 12.35  | Put        |           | 725.00000    | 0,658             | 18.42      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.95  | Call       |           | 195.00000    | 0,205             | 22.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.95  | Put        |           | 1,994.00000  | 1,904             | 22.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.50  | Call       |           | 23.00000     | 0,024             | 26.88      | 0.00  | 0                | 11,194.00     |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.50  | Put        |           | 5,372.00000  | 5,273             | 26.88      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.40  | Call       |           | 269.00000    | 0,284             | 20.86      | 0.00  | 0                | 11,194.00     |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 13.40  | Put        |           | 1,518.00000  | 1,433             | 20.86      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.35  | Call       |           | 155.00000    | 0,163             | 23.01      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.35  | Put        |           | 2,354.00000  | 2,262             | 23.01      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.80  | Call       |           | 2.00000      | 0,003             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.80  | Put        |           | 8,651.00000  | 8,552             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.80  | Call       |           | 10.00000     | 0,010             | 27.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.80  | Put        |           | 6,659.00000  | 6,559             | 27.51      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.80  | Call       |           | 38.00000     | 0,040             | 26.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.80  | Put        |           | 4,687.00000  | 4,589             | 26.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.80  | Call       |           | 119.00000    | 0,126             | 23.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.80  | Put        |           | 2,768.00000  | 2,675             | 23.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.80   | Call       |           | 3,360.00000  | 3,459             | 22.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.80   | Put        |           | 9.00000      | 0,008             | 22.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.70  | Call       |           | 3.00000      | 0,003             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.70  | Put        |           | 8,552.00000  | 8,452             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.70  | Call       |           | 10.00000     | 0,010             | 27.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.70  | Put        |           | 6,559.00000  | 6,459             | 27.45      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.70  | Call       |           | 41.00000     | 0,043             | 26.56      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.70  | Put        |           | 4,590.00000  | 4,492             | 26.56      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.70  | Call       |           | 126.00000    | 0,133             | 23.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.70  | Put        |           | 2,675.00000  | 2,582             | 23.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.70   | Call       |           | 3,459.00000  | 3,558             | 22.75      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.70   | Put        |           | 8.00000      | 0,007             | 22.75      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.75  | Call       |           | 2.00000      | 0,003             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.75  | Put        |           | 8,601.00000  | 8,502             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.75  | Call       |           | 10.00000     | 0,010             | 27.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.75  | Put        |           | 6,609.00000  | 6,509             | 27.48      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.75   | Call       |           | 3,409.00000  | 3,508             | 22.57      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.75   | Put        |           | 8.00000      | 0,007             | 22.57      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.00  | Call       |           | 2.00000      | 0,002             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.00  | Put        |           | 8,851.00000  | 8,751             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.00  | Call       |           | 8.00000      | 0,009             | 27.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.00  | Put        |           | 6,857.00000  | 6,758             | 27.63      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.00   | Call       |           | 3,162.00000  | 3,260             | 21.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.00   | Put        |           | 11.00000     | 0,009             | 21.68      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.10  | Call       |           | 2.00000      | 0,002             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.10  | Put        |           | 8,951.00000  | 8,851             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.10  | Call       |           | 31.00000     | 0,032             | 26.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 17.10  | Put        |           | 4,980.00000  | 4,881             | 26.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.10  | Call       |           | 101.00000    | 0,106             | 24.34      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.10  | Put        |           | 3,050.00000  | 2,955             | 24.34      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.10   | Call       |           | 3,063.00000  | 3,161             | 21.32      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.10   | Put        |           | 12.00000     | 0,010             | 21.32      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.05  | Call       |           | 2.00000      | 0,002             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.05  | Put        |           | 8,901.00000  | 8,801             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.05  | Call       |           | 8.00000      | 0,008             | 27.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.05  | Put        |           | 6,907.00000  | 6,807             | 27.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.05   | Call       |           | 3,112.00000  | 3,211             | 21.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.05   | Put        |           | 11.00000     | 0,010             | 21.50      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.15  | Call       |           | 2.00000      | 0,002             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.15  | Put        |           | 9,001.00000  | 8,901             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.15  | Call       |           | 8.00000      | 0,008             | 27.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.15  | Put        |           | 7,007.00000  | 6,907             | 27.72      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.15  | Call       |           | 98.00000     | 0,103             | 24.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 15.15  | Put        |           | 3,097.00000  | 3,002             | 24.43      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.15   | Call       |           | 3,014.00000  | 3,112             | 21.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.15   | Put        |           | 13.00000     | 0,011             | 21.14      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.30  | Call       |           | 2.00000      | 0,002             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.30  | Put        |           | 9,151.00000  | 9,051             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.30  | Call       |           | 7.00000      | 0,007             | 27.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.30  | Put        |           | 7,156.00000  | 7,056             | 27.81      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.30   | Call       |           | 2,865.00000  | 2,964             | 20.57      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.30   | Put        |           | 14.00000     | 0,013             | 20.57      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.35  | Call       |           | 2.00000      | 0,002             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.35  | Put        |           | 9,201.00000  | 9,101             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.35  | Call       |           | 7.00000      | 0,007             | 27.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.35  | Put        |           | 7,206.00000  | 7,106             | 27.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.25  | Call       |           | 2.00000      | 0,002             | 28.39      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.25  | Put        |           | 9,101.00000  | 9,001             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.25  | Call       |           | 7.00000      | 0,007             | 27.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.25  | Put        |           | 7,106.00000  | 7,006             | 27.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.25   | Call       |           | 2,915.00000  | 3,013             | 20.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.25   | Put        |           | 14.00000     | 0,012             | 20.78      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.55  | Call       |           | 3.00000      | 0,003             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.55  | Put        |           | 8,402.00000  | 8,302             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.55  | Call       |           | 138.00000    | 0,145             | 23.37      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.55  | Put        |           | 2,537.00000  | 2,444             | 23.37      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.55   | Call       |           | 3,608.00000  | 3,707             | 23.29      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.55   | Put        |           | 7.00000      | 0,006             | 23.29      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.20   | Call       |           | 2,964.00000  | 3,063             | 20.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 9.20   | Put        |           | 13.00000     | 0,012             | 20.96      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.20   | Call       |           | 3,956.00000  | 4,055             | 24.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.20   | Put        |           | 5.00000      | 0,004             | 24.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.05   | Call       |           | 4,105.00000  | 4,204             | 24.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.05   | Put        |           | 4.00000      | 0,003             | 24.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.25   | Call       |           | 3,906.00000  | 4,005             | 24.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.25   | Put        |           | 5.00000      | 0,004             | 24.36      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.85  | Call       |           | 2.00000      | 0,002             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.85  | Put        |           | 8,701.00000  | 8,601             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.85  | Call       |           | 9.00000      | 0,009             | 27.54      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.85  | Put        |           | 6,708.00000  | 6,608             | 27.54      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.85  | Call       |           | 36.00000     | 0,038             | 26.62      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.85  | Put        |           | 4,735.00000  | 4,637             | 26.62      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.85  | Call       |           | 116.00000    | 0,122             | 23.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.85  | Put        |           | 2,815.00000  | 2,721             | 23.90      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.85   | Call       |           | 3,310.00000  | 3,409             | 22.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.85   | Put        |           | 9.00000      | 0,008             | 22.21      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.65  | Call       |           | 3.00000      | 0,003             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.65  | Put        |           | 8,502.00000  | 8,402             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.65  | Call       |           | 130.00000    | 0,137             | 23.54      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.65  | Put        |           | 2,629.00000  | 2,536             | 23.54      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.65   | Call       |           | 3,509.00000  | 3,607             | 22.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.65   | Put        |           | 8.00000      | 0,006             | 22.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.35   | Call       |           | 3,807.00000  | 3,906             | 24.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.35   | Put        |           | 6.00000      | 0,005             | 24.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.40  | Call       |           | 3.00000      | 0,003             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.40  | Put        |           | 8,252.00000  | 8,152             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.40   | Call       |           | 3,757.00000  | 3,856             | 23.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.40   | Put        |           | 6.00000      | 0,005             | 23.82      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.90  | Call       |           | 2.00000      | 0,002             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.90  | Put        |           | 8,751.00000  | 8,651             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.90  | Call       |           | 9.00000      | 0,009             | 27.57      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.90  | Put        |           | 6,758.00000  | 6,658             | 27.57      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.90  | Call       |           | 113.00000    | 0,119             | 23.99      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.90  | Put        |           | 2,862.00000  | 2,768             | 23.99      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.90   | Call       |           | 3,261.00000  | 3,359             | 22.03      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.90   | Put        |           | 10.00000     | 0,008             | 22.03      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.50  | Call       |           | 1.00000      | 0,001             | 28.39      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.50  | Put        |           | 9,350.00000  | 9,250             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.50  | Call       |           | 6.00000      | 0,006             | 27.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.50  | Put        |           | 7,355.00000  | 7,255             | 27.93      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.95  | Call       |           | 2.00000      | 0,002             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 20.95  | Put        |           | 8,801.00000  | 8,701             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.95  | Call       |           | 9.00000      | 0,009             | 27.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 18.95  | Put        |           | 6,808.00000  | 6,708             | 27.60      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.95  | Call       |           | 34.00000     | 0,036             | 26.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 16.95  | Put        |           | 4,833.00000  | 4,735             | 26.66      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.95  | Call       |           | 110.00000    | 0,115             | 24.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 14.95  | Put        |           | 2,909.00000  | 2,814             | 24.08      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.95   | Call       |           | 3,211.00000  | 3,310             | 21.86      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 8.95   | Put        |           | 10.00000     | 0,009             | 21.86      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.20  | Call       |           | 2.00000      | 0,002             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 21.20  | Put        |           | 9,051.00000  | 8,951             | 28.39      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.20  | Call       |           | 7.00000      | 0,008             | 27.75      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/06/2010 | Foreign Exchange Future | 19.20  | Put        |           | 7,056.00000  | 6,957             | 27.75      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future |        |            | 12.45530  | 12.35380     |                   | 18.39      | 0.00  | 0                | 1,101.00      |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.73  | Call       |           | 623.00000    | 0,669             | 19.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.73  | Put        |           | 999.00000    | 0,944             | 19.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.78  | Call       |           | 603.00000    | 0,648             | 19.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.78  | Put        |           | 1,029.00000  | 0,973             | 19.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.68  | Call       |           | 643.00000    | 0,648             | 18.00      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.68  | Put        |           | 969.00000    | 0,873             | 18.00      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| ¥ / R            | On | 15/03/2010 | Foreign Exchange Future |        |            | 0.08090   | 0.08120      |                   | 25.93      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 15/03/2010 | Foreign Exchange Future | 0.08   | Call       |           | 440.00000    | 0,004             | 25.93      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 15/03/2010 | Foreign Exchange Future | 0.08   | Put        |           | 320.00000    | 0,003             | 25.93      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 15/03/2010 | Foreign Exchange Future | 0.09   | Call       |           | 153.00000    | 0,001             | 30.28      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 15/03/2010 | Foreign Exchange Future | 0.09   | Put        |           | 1,033.00000  | 0,011             | 30.28      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 15/03/2010 | Foreign Exchange Future | 0.07   | Call       |           | 1,144.00000  | 0,011             | 22.28      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 15/03/2010 | Foreign Exchange Future | 0.07   | Put        |           | 24.00000     | 0,000             | 22.28      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 14/06/2010 | Foreign Exchange Future |        |            | 0.08250   | 0.08270      |                   | 29.74      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 14/06/2010 | Foreign Exchange Future | 0.08   | Call       |           | 735.00000    | 0,007             | 27.00      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 14/06/2010 | Foreign Exchange Future | 0.08   | Put        |           | 465.00000    | 0,005             | 27.00      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 14/06/2010 | Foreign Exchange Future | 0.09   | Call       |           | 390.00000    | 0,004             | 30.00      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 14/06/2010 | Foreign Exchange Future | 0.09   | Put        |           | 1,120.00000  | 0,011             | 30.00      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 14/06/2010 | Foreign Exchange Future | 0.07   | Call       |           | 1,355.00000  | 0,013             | 23.00      | 0.00         | 0                | 0.00          |
| ¥ / R            | On | 14/06/2010 | Foreign Exchange Future | 0.07   | Put        |           | 85.00000     | 0,001             | 23.00      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future |        |            | 10.76720  | 10.72930     |                   | 17.05      | 7,590,876.00 | 705              | 23,098.00     |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.65  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.65  | Put        |           | 8,921.00000  | 8,883             | 35.54      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.65  | Call       |           | 0.00000      | 0,000             | 32.97      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.65  | Put        |           | 6,921.00000  | 6,883             | 32.97      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.65  | Call       |           | 1.00000      | 0,001             | 28.38      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.65  | Put        |           | 4,922.00000  | 4,884             | 28.38      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.65  | Call       |           | 10.00000     | 0,011             | 25.74      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.65  | Put        |           | 2,931.00000  | 2,894             | 25.74      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.65  | Call       |           | 112.00000    | 0,116             | 20.74      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.65  | Put        |           | 1,033.00000  | 0,999             | 20.74      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.65  | Call       |           | 370.00000    | 0,389             | 17.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.65  | Put        |           | 291.00000    | 0,272             | 17.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.65   | Call       |           | 1,110.00000  | 1,145             | 17.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.65   | Put        |           | 31.00000     | 0,028             | 17.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.65   | Call       |           | 2,084.00000  | 2,121             | 21.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.65   | Put        |           | 5.00000      | 0,004             | 21.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.65   | Call       |           | 3,080.00000  | 3,118             | 26.25      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.65   | Put        |           | 1.00000      | 0,001             | 26.25      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.90  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.90  | Put        |           | 9,171.00000  | 9,133             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.90  | Call       |           | 0.00000      | 0,000             | 33.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.90  | Put        |           | 7,171.00000  | 7,133             | 33.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 20.00  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 20.00  | Put        |           | 9,271.00000  | 9,233             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 18.00  | Call       |           | 0.00000      | 0,000             | 33.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 18.00  | Put        |           | 7,271.00000  | 7,233             | 33.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.75  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.75  | Put        |           | 9,021.00000  | 8,983             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.75  | Call       |           | 0.00000      | 0,000             | 33.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.75  | Put        |           | 7,021.00000  | 6,983             | 33.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.60  | Call       |           | 45.00000     | 0,046             | 24.64      | 0.00  | 0                | 13,636.00     |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.60  | Put        |           | 1,916.00000  | 1,879             | 24.64      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.55  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.55  | Put        |           | 8,821.00000  | 8,783             | 35.54      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.55  | Call       |           | 0.00000      | 0,000             | 32.74      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.55  | Put        |           | 6,821.00000  | 6,783             | 32.74      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.55  | Call       |           | 1.00000      | 0,001             | 28.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.55  | Put        |           | 4,822.00000  | 4,784             | 28.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.55  | Call       |           | 12.00000     | 0,012             | 25.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.55  | Put        |           | 2,833.00000  | 2,795             | 25.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.55  | Call       |           | 125.00000    | 0,130             | 20.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.55  | Put        |           | 946.00000    | 0,913             | 20.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.55  | Call       |           | 424.00000    | 0,445             | 17.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.55  | Put        |           | 245.00000    | 0,228             | 17.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.55   | Call       |           | 1,204.00000  | 1,240             | 17.64      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.55   | Put        |           | 25.00000     | 0,023             | 17.64      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.55   | Call       |           | 2,183.00000  | 2,220             | 22.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.55   | Put        |           | 4.00000      | 0,003             | 22.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.55   | Call       |           | 3,180.00000  | 3,218             | 26.67      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.55   | Put        |           | 1.00000      | 0,001             | 26.67      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.40  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.40  | Put        |           | 8,671.00000  | 8,633             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.40  | Call       |           | 0.00000      | 0,000             | 32.39      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.40  | Put        |           | 6,671.00000  | 6,633             | 32.39      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.40  | Call       |           | 1.00000      | 0,001             | 27.82      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.40  | Put        |           | 4,672.00000  | 4,634             | 27.82      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.40  | Call       |           | 15.00000     | 0,015             | 25.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.40  | Put        |           | 2,686.00000  | 2,648             | 25.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.40  | Call       |           | 149.00000    | 0,154             | 19.72      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.40  | Put        |           | 820.00000    | 0,787             | 19.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.40  | Call       |           | 515.00000    | 0,539             | 16.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.40  | Put        |           | 186.00000    | 0,172             | 16.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.40   | Call       |           | 1,348.00000  | 1,384             | 18.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.40   | Put        |           | 19.00000     | 0,017             | 18.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.40   | Call       |           | 2,332.00000  | 2,370             | 22.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.40   | Put        |           | 3.00000      | 0,003             | 22.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.40   | Call       |           | 3,330.00000  | 3,368             | 27.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.40   | Put        |           | 1.00000      | 0,001             | 27.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.45  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.45  | Put        |           | 8,721.00000  | 8,683             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.45  | Call       |           | 0.00000      | 0,000             | 32.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.45  | Put        |           | 6,721.00000  | 6,683             | 32.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.45  | Call       |           | 1.00000      | 0,001             | 27.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.45  | Put        |           | 4,722.00000  | 4,684             | 27.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.45  | Call       |           | 14.00000     | 0,014             | 25.63      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.45  | Put        |           | 2,735.00000  | 2,697             | 25.63      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.45  | Call       |           | 140.00000    | 0,146             | 19.92      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.45  | Put        |           | 861.00000    | 0,829             | 19.92      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.45  | Call       |           | 483.00000    | 0,506             | 16.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.45  | Put        |           | 204.00000    | 0,189             | 16.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.45   | Call       |           | 1,300.00000  | 1,336             | 18.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.45   | Put        |           | 21.00000     | 0,019             | 18.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.45   | Call       |           | 2,282.00000  | 2,320             | 22.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.45   | Put        |           | 3.00000      | 0,003             | 22.51      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.45   | Call       |           | 3,280.00000  | 3,318             | 27.10      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.45   | Put        |           | 1.00000      | 0,001             | 27.10      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.80  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.80  | Put        |           | 9,071.00000  | 9,033             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.80  | Call       |           | 0.00000      | 0,000             | 33.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.80  | Put        |           | 7,071.00000  | 7,033             | 33.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 20.05  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 20.05  | Put        |           | 9,321.00000  | 9,283             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 18.05  | Call       |           | 0.00000      | 0,000             | 33.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 18.05  | Put        |           | 7,321.00000  | 7,283             | 33.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 20.10  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 20.10  | Put        |           | 9,371.00000  | 9,333             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 18.10  | Call       |           | 0.00000      | 0,000             | 34.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 18.10  | Put        |           | 7,371.00000  | 7,333             | 34.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.95  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.95  | Put        |           | 9,221.00000  | 9,183             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.95  | Call       |           | 0.00000      | 0,000             | 33.67      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.95  | Put        |           | 7,221.00000  | 7,183             | 33.67      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.85  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.85  | Put        |           | 9,121.00000  | 9,083             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.85  | Call       |           | 0.00000      | 0,000             | 33.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.85  | Put        |           | 7,121.00000  | 7,083             | 33.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.70  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.70  | Put        |           | 8,971.00000  | 8,933             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.70  | Call       |           | 0.00000      | 0,000             | 33.09      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.70  | Put        |           | 6,971.00000  | 6,933             | 33.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.60  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.60  | Put        |           | 8,871.00000  | 8,833             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.60  | Call       |           | 0.00000      | 0,000             | 32.86      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.60  | Put        |           | 6,871.00000  | 6,833             | 32.86      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.60  | Call       |           | 1.00000      | 0,001             | 28.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.60  | Put        |           | 4,872.00000  | 4,834             | 28.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.60  | Call       |           | 11.00000     | 0,011             | 25.71      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.60  | Put        |           | 2,882.00000  | 2,844             | 25.71      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.60  | Call       |           | 119.00000    | 0,123             | 20.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.60  | Put        |           | 990.00000    | 0,956             | 20.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.60  | Call       |           | 396.00000    | 0,417             | 17.01      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.60  | Put        |           | 267.00000    | 0,250             | 17.01      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.60   | Call       |           | 1,157.00000  | 1,193             | 17.43      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.60   | Put        |           | 28.00000     | 0,026             | 17.43      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.60   | Call       |           | 2,133.00000  | 2,171             | 21.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.60   | Put        |           | 4.00000      | 0,004             | 21.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.60   | Call       |           | 3,130.00000  | 3,168             | 26.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.60   | Put        |           | 1.00000      | 0,001             | 26.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.50  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.50  | Put        |           | 8,771.00000  | 8,733             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.50  | Call       |           | 0.00000      | 0,000             | 32.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.50  | Put        |           | 6,771.00000  | 6,733             | 32.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.35  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.35  | Put        |           | 8,621.00000  | 8,583             | 35.54      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.35  | Call       |           | 0.00000      | 0,000             | 32.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.35  | Put        |           | 6,621.00000  | 6,583             | 32.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.35  | Call       |           | 1.00000      | 0,001             | 27.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.35  | Put        |           | 4,622.00000  | 4,584             | 27.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.35  | Call       |           | 3.00000      | 0,003             | 26.13      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.35  | Put        |           | 3,624.00000  | 3,586             | 26.13      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.35  | Call       |           | 16.00000     | 0,017             | 25.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.35  | Put        |           | 2,637.00000  | 2,600             | 25.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.35  | Call       |           | 56.00000     | 0,057             | 23.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.35  | Put        |           | 1,677.00000  | 1,640             | 23.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.35  | Call       |           | 158.00000    | 0,164             | 19.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.35  | Put        |           | 779.00000    | 0,747             | 19.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.35  | Call       |           | 547.00000    | 0,572             | 16.94      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.35  | Put        |           | 168.00000    | 0,155             | 16.94      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.35   | Call       |           | 1,396.00000  | 1,433             | 18.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.35   | Put        |           | 17.00000     | 0,016             | 18.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.35   | Call       |           | 2,382.00000  | 2,419             | 22.98      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.35   | Put        |           | 3.00000      | 0,002             | 22.98      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.35   | Call       |           | 3,380.00000  | 3,418             | 27.53      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.35   | Put        |           | 1.00000      | 0,001             | 27.53      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.50  | Call       |           | 1.00000      | 0,001             | 28.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.50  | Put        |           | 4,772.00000  | 4,734             | 28.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.50  | Call       |           | 3.00000      | 0,003             | 26.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.50  | Put        |           | 3,774.00000  | 3,736             | 26.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.50  | Call       |           | 13.00000     | 0,013             | 25.66      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.50  | Put        |           | 2,784.00000  | 2,746             | 25.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.50  | Call       |           | 49.00000     | 0,050             | 24.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.50  | Put        |           | 1,820.00000  | 1,783             | 24.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.50  | Call       |           | 133.00000    | 0,138             | 20.13      | 0.00  | 0                | 24.00         |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.50  | Put        |           | 904.00000    | 0,871             | 20.13      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.50  | Call       |           | 453.00000    | 0,475             | 16.98      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.50  | Put        |           | 224.00000    | 0,208             | 16.98      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.50   | Call       |           | 1,252.00000  | 1,288             | 17.86      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.50   | Put        |           | 23.00000     | 0,021             | 17.86      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.50   | Call       |           | 2,233.00000  | 2,270             | 22.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.50   | Put        |           | 4.00000      | 0,003             | 22.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.50   | Call       |           | 3,230.00000  | 3,268             | 26.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.50   | Put        |           | 1.00000      | 0,001             | 26.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.70  | Call       |           | 1.00000      | 0,001             | 28.49      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.70  | Put        |           | 4,972.00000  | 4,934             | 28.49      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.70  | Call       |           | 2.00000      | 0,002             | 26.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.70  | Put        |           | 3,973.00000  | 3,935             | 26.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.70  | Call       |           | 9.00000      | 0,010             | 25.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.70  | Put        |           | 2,980.00000  | 2,943             | 25.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.70  | Call       |           | 41.00000     | 0,042             | 25.05      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.70  | Put        |           | 2,012.00000  | 1,975             | 25.05      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.70  | Call       |           | 106.00000    | 0,110             | 20.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.70  | Put        |           | 1,077.00000  | 1,043             | 20.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.70  | Call       |           | 344.00000    | 0,363             | 17.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.70  | Put        |           | 315.00000    | 0,296             | 17.04      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.70   | Call       |           | 1,063.00000  | 1,098             | 17.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.70   | Put        |           | 34.00000     | 0,031             | 17.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.70   | Call       |           | 2,034.00000  | 2,071             | 21.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.70   | Put        |           | 5.00000      | 0,004             | 21.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.70   | Call       |           | 3,030.00000  | 3,068             | 26.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.70   | Put        |           | 1.00000      | 0,001             | 26.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.75  | Call       |           | 1.00000      | 0,001             | 28.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.75  | Put        |           | 5,022.00000  | 4,984             | 28.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.75  | Call       |           | 2.00000      | 0,002             | 26.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.75  | Put        |           | 4,023.00000  | 3,985             | 26.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.75  | Call       |           | 9.00000      | 0,009             | 25.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.75  | Put        |           | 3,030.00000  | 2,992             | 25.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.75  | Call       |           | 38.00000     | 0,040             | 25.25      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.75  | Put        |           | 2,059.00000  | 2,023             | 25.25      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.75  | Call       |           | 101.00000    | 0,104             | 21.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.75  | Put        |           | 1,122.00000  | 1,087             | 21.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.75  | Call       |           | 324.00000    | 0,338             | 17.05      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.75  | Put        |           | 345.00000    | 0,321             | 17.05      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.75   | Call       |           | 1,018.00000  | 1,051             | 16.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.75   | Put        |           | 39.00000     | 0,034             | 16.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.75   | Call       |           | 1,985.00000  | 2,022             | 21.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.75   | Put        |           | 6.00000      | 0,005             | 21.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.75   | Call       |           | 2,980.00000  | 3,018             | 25.82      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.75   | Put        |           | 1.00000      | 0,001             | 25.82      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.95  | Call       |           | 1.00000      | 0,001             | 29.06      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.95  | Put        |           | 5,222.00000  | 5,184             | 29.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.95  | Call       |           | 1.00000      | 0,002             | 26.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.95  | Put        |           | 4,222.00000  | 4,185             | 26.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.95  | Call       |           | 6.00000      | 0,007             | 25.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.95  | Put        |           | 3,227.00000  | 3,190             | 25.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.95  | Call       |           | 29.00000     | 0,030             | 25.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.95  | Put        |           | 2,250.00000  | 2,213             | 25.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.95  | Call       |           | 82.00000     | 0,084             | 21.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.95  | Put        |           | 1,303.00000  | 1,267             | 21.97      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.95  | Call       |           | 254.00000    | 0,265             | 17.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.95  | Put        |           | 475.00000    | 0,448             | 17.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.95   | Call       |           | 847.00000    | 0,878             | 16.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.95   | Put        |           | 68.00000     | 0,061             | 16.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.95   | Call       |           | 1,787.00000  | 1,824             | 20.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.95   | Put        |           | 8.00000      | 0,007             | 20.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.95   | Call       |           | 2,780.00000  | 2,818             | 24.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.95   | Put        |           | 1.00000      | 0,001             | 24.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.00  | Call       |           | 1.00000      | 0,001             | 29.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.00  | Put        |           | 5,272.00000  | 5,234             | 29.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.00  | Call       |           | 1.00000      | 0,001             | 26.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.00  | Put        |           | 4,272.00000  | 4,234             | 26.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.00  | Call       |           | 6.00000      | 0,006             | 25.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.00  | Put        |           | 3,277.00000  | 3,239             | 25.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.00  | Call       |           | 27.00000     | 0,028             | 25.39      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.00  | Put        |           | 2,298.00000  | 2,261             | 25.39      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.00  | Call       |           | 78.00000     | 0,080             | 22.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.00  | Put        |           | 1,349.00000  | 1,313             | 22.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.00  | Call       |           | 239.00000    | 0,249             | 18.08      | 0.00  | 0                | 13,651.00     |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.00  | Put        |           | 510.00000    | 0,482             | 18.08      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.00  | Call       |           | 806.00000    | 0,836             | 16.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.00  | Put        |           | 77.00000     | 0,069             | 16.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.00   | Call       |           | 1,738.00000  | 1,775             | 20.01      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.00   | Put        |           | 9.00000      | 0,008             | 20.01      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.00   | Call       |           | 2,731.00000  | 2,768             | 24.64      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.00   | Put        |           | 2.00000      | 0,001             | 24.64      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.85  | Call       |           | 1.00000      | 0,001             | 28.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.85  | Put        |           | 5,122.00000  | 5,084             | 28.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.85  | Call       |           | 2.00000      | 0,002             | 26.57      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.85  | Put        |           | 4,123.00000  | 4,085             | 26.57      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.85  | Call       |           | 7.00000      | 0,008             | 25.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.85  | Put        |           | 3,128.00000  | 3,091             | 25.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.85  | Call       |           | 33.00000     | 0,035             | 25.30      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.85  | Put        |           | 2,154.00000  | 2,118             | 25.30      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.85  | Call       |           | 91.00000     | 0,094             | 21.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.85  | Put        |           | 1,212.00000  | 1,177             | 21.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.85  | Call       |           | 287.00000    | 0,299             | 17.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.85  | Put        |           | 408.00000    | 0,382             | 17.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.85   | Call       |           | 931.00000    | 0,963             | 16.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.85   | Put        |           | 52.00000     | 0,046             | 16.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.85   | Call       |           | 1,886.00000  | 1,923             | 20.66      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.85   | Put        |           | 7.00000      | 0,006             | 20.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.85   | Call       |           | 2,880.00000  | 2,918             | 25.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.85   | Put        |           | 1.00000      | 0,001             | 25.35      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.80  | Call       |           | 1.00000      | 0,001             | 28.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.80  | Put        |           | 5,072.00000  | 5,034             | 28.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.80  | Call       |           | 2.00000      | 0,002             | 26.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.80  | Put        |           | 4,073.00000  | 4,035             | 26.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.80  | Call       |           | 8.00000      | 0,008             | 25.82      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.80  | Put        |           | 3,079.00000  | 3,041             | 25.82      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.80  | Call       |           | 36.00000     | 0,037             | 25.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.80  | Put        |           | 2,107.00000  | 2,070             | 25.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.80  | Call       |           | 96.00000     | 0,099             | 21.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.80  | Put        |           | 1,167.00000  | 1,132             | 21.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.80  | Call       |           | 305.00000    | 0,318             | 17.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.80  | Put        |           | 376.00000    | 0,351             | 17.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.80   | Call       |           | 974.00000    | 1,007             | 16.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.80   | Put        |           | 45.00000     | 0,040             | 16.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.80   | Call       |           | 1,935.00000  | 1,972             | 20.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.80   | Put        |           | 6.00000      | 0,005             | 20.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.80   | Call       |           | 2,930.00000  | 2,968             | 25.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.80   | Put        |           | 1.00000      | 0,001             | 25.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.90  | Call       |           | 1.00000      | 0,001             | 28.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.90  | Put        |           | 5,172.00000  | 5,134             | 28.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.90  | Call       |           | 2.00000      | 0,002             | 26.68      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.90  | Put        |           | 4,173.00000  | 4,135             | 26.68      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.90  | Call       |           | 7.00000      | 0,007             | 25.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.90  | Put        |           | 3,178.00000  | 3,140             | 25.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.90  | Call       |           | 31.00000     | 0,032             | 25.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.90  | Put        |           | 2,202.00000  | 2,165             | 25.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.90  | Call       |           | 86.00000     | 0,089             | 21.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.90  | Put        |           | 1,257.00000  | 1,222             | 21.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.90  | Call       |           | 270.00000    | 0,281             | 17.67      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.90  | Put        |           | 441.00000    | 0,414             | 17.67      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.90   | Call       |           | 889.00000    | 0,920             | 16.82      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.90   | Put        |           | 60.00000     | 0,053             | 16.82      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.90   | Call       |           | 1,836.00000  | 1,874             | 20.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.90   | Put        |           | 7.00000      | 0,007             | 20.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.90   | Call       |           | 2,830.00000  | 2,868             | 25.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.90   | Put        |           | 1.00000      | 0,001             | 25.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.15  | Call       |           | 1.00000      | 0,001             | 29.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.15  | Put        |           | 5,422.00000  | 5,384             | 29.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.15  | Call       |           | 1.00000      | 0,001             | 27.25      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.15  | Put        |           | 4,422.00000  | 4,384             | 27.25      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.15  | Call       |           | 5.00000      | 0,005             | 26.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.15  | Put        |           | 3,426.00000  | 3,388             | 26.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.15  | Call       |           | 21.00000     | 0,022             | 25.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.15  | Put        |           | 2,442.00000  | 2,405             | 25.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.15  | Call       |           | 67.00000     | 0,069             | 22.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.15  | Put        |           | 1,488.00000  | 1,452             | 22.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.15  | Call       |           | 200.00000    | 0,208             | 18.69      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.15  | Put        |           | 621.00000    | 0,591             | 18.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.15  | Call       |           | 689.00000    | 0,717             | 16.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.15  | Put        |           | 110.00000    | 0,100             | 16.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.15   | Call       |           | 1,591.00000  | 1,628             | 19.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.15   | Put        |           | 12.00000     | 0,011             | 19.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.15   | Call       |           | 2,581.00000  | 2,619             | 23.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.15   | Put        |           | 2.00000      | 0,002             | 23.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.05  | Call       |           | 1.00000      | 0,001             | 29.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.05  | Put        |           | 5,322.00000  | 5,284             | 29.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.05  | Call       |           | 1.00000      | 0,001             | 27.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.05  | Put        |           | 4,322.00000  | 4,284             | 27.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.05  | Call       |           | 5.00000      | 0,006             | 25.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.05  | Put        |           | 3,326.00000  | 3,289             | 25.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.05  | Call       |           | 25.00000     | 0,026             | 25.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.05  | Put        |           | 2,346.00000  | 2,309             | 25.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.05  | Call       |           | 74.00000     | 0,076             | 22.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.05  | Put        |           | 1,395.00000  | 1,359             | 22.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.05  | Call       |           | 225.00000    | 0,234             | 18.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.05  | Put        |           | 546.00000    | 0,517             | 18.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.05  | Call       |           | 766.00000    | 0,795             | 16.86      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.05  | Put        |           | 87.00000     | 0,078             | 16.86      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.05   | Call       |           | 1,689.00000  | 1,726             | 19.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.05   | Put        |           | 10.00000     | 0,009             | 19.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.05   | Call       |           | 2,681.00000  | 2,718             | 24.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.05   | Put        |           | 2.00000      | 0,001             | 24.40      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.10  | Call       |           | 1.00000      | 0,001             | 29.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.10  | Put        |           | 5,372.00000  | 5,334             | 29.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.10  | Call       |           | 1.00000      | 0,001             | 27.14      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.10  | Put        |           | 4,372.00000  | 4,334             | 27.14      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.10  | Call       |           | 5.00000      | 0,005             | 25.99      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.10  | Put        |           | 3,376.00000  | 3,338             | 25.99      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.10  | Call       |           | 23.00000     | 0,024             | 25.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.10  | Put        |           | 2,394.00000  | 2,357             | 25.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.10  | Call       |           | 212.00000    | 0,221             | 18.49      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.10  | Put        |           | 583.00000    | 0,554             | 18.49      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.10  | Call       |           | 727.00000    | 0,756             | 16.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.10  | Put        |           | 98.00000     | 0,089             | 16.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.10   | Call       |           | 1,640.00000  | 1,677             | 19.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.10   | Put        |           | 11.00000     | 0,010             | 19.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.10   | Call       |           | 2,631.00000  | 2,669             | 24.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.10   | Put        |           | 2.00000      | 0,002             | 24.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.20  | Call       |           | 1.00000      | 0,001             | 29.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.20  | Put        |           | 5,472.00000  | 5,434             | 29.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.20  | Call       |           | 1.00000      | 0,001             | 27.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.20  | Put        |           | 4,472.00000  | 4,434             | 27.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.20  | Call       |           | 4.00000      | 0,004             | 26.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.20  | Put        |           | 3,475.00000  | 3,437             | 26.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.20  | Call       |           | 20.00000     | 0,021             | 25.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.20  | Put        |           | 2,491.00000  | 2,454             | 25.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.20  | Call       |           | 64.00000     | 0,066             | 23.00      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.20  | Put        |           | 1,535.00000  | 1,499             | 23.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.20  | Call       |           | 188.00000    | 0,196             | 18.90      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.20  | Put        |           | 659.00000    | 0,629             | 18.90      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.20  | Call       |           | 652.00000    | 0,679             | 16.90      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.20  | Put        |           | 123.00000    | 0,112             | 16.90      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.20   | Call       |           | 1,542.00000  | 1,579             | 19.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.20   | Put        |           | 13.00000     | 0,012             | 19.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.20   | Call       |           | 2,531.00000  | 2,569             | 23.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.20   | Put        |           | 2.00000      | 0,002             | 23.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.25  | Call       |           | 1.00000      | 0,001             | 29.74      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 16.25  | Put        |           | 5,522.00000  | 5,484             | 29.74      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.25  | Call       |           | 1.00000      | 0,001             | 27.48      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.25  | Put        |           | 4,522.00000  | 4,484             | 27.48      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.25  | Call       |           | 4.00000      | 0,004             | 26.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 14.25  | Put        |           | 3,525.00000  | 3,487             | 26.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.25  | Call       |           | 18.00000     | 0,019             | 25.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.25  | Put        |           | 2,539.00000  | 2,502             | 25.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.25  | Call       |           | 61.00000     | 0,063             | 23.20      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.25  | Put        |           | 1,582.00000  | 1,546             | 23.20      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.25  | Call       |           | 177.00000    | 0,184             | 19.10      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.25  | Put        |           | 698.00000    | 0,667             | 19.10      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.25  | Call       |           | 616.00000    | 0,642             | 16.92      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.25  | Put        |           | 137.00000    | 0,125             | 16.92      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.25   | Call       |           | 1,493.00000  | 1,530             | 18.94      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.25   | Put        |           | 14.00000     | 0,013             | 18.94      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.25   | Call       |           | 2,481.00000  | 2,519             | 23.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.25   | Put        |           | 2.00000      | 0,002             | 23.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.10  | Call       |           | 70.00000     | 0,072             | 22.59      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 12.10  | Put        |           | 1,441.00000  | 1,405             | 22.59      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.15  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.15  | Put        |           | 8,421.00000  | 8,383             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.15  | Call       |           | 0.00000      | 0,000             | 31.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.15  | Put        |           | 6,421.00000  | 6,383             | 31.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.15   | Call       |           | 3,580.00000  | 3,617             | 28.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.15   | Put        |           | 1.00000      | 0,000             | 28.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.30  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.30  | Put        |           | 8,571.00000  | 8,533             | 35.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.30  | Call       |           | 0.00000      | 0,000             | 32.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.30  | Put        |           | 6,571.00000  | 6,533             | 32.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.30  | Call       |           | 1.00000      | 0,001             | 27.59      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 15.30  | Put        |           | 4,572.00000  | 4,534             | 27.59      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.30  | Call       |           | 17.00000     | 0,018             | 25.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 13.30  | Put        |           | 2,588.00000  | 2,551             | 25.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.30  | Call       |           | 167.00000    | 0,174             | 19.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 11.30  | Put        |           | 738.00000    | 0,707             | 19.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.30  | Call       |           | 581.00000    | 0,607             | 16.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 10.30  | Put        |           | 152.00000    | 0,140             | 16.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.30   | Call       |           | 1,445.00000  | 1,481             | 18.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 9.30   | Put        |           | 16.00000     | 0,014             | 18.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.30   | Call       |           | 2,432.00000  | 2,469             | 23.22      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 8.30   | Put        |           | 3.00000      | 0,002             | 23.22      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.30   | Call       |           | 3,430.00000  | 3,467             | 27.74      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.30   | Put        |           | 1.00000      | 0,000             | 27.74      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.25  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.25  | Put        |           | 8,521.00000  | 8,483             | 35.54      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.25  | Call       |           | 0.00000      | 0,000             | 32.04      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.25  | Put        |           | 6,521.00000  | 6,483             | 32.04      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.25   | Call       |           | 3,480.00000  | 3,517             | 27.96      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.25   | Put        |           | 1.00000      | 0,000             | 27.96      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.10  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.10  | Put        |           | 8,371.00000  | 8,333             | 35.54      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.10  | Call       |           | 0.00000      | 0,000             | 31.69      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.10  | Put        |           | 6,371.00000  | 6,333             | 31.69      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.10   | Call       |           | 3,630.00000  | 3,667             | 28.60      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.10   | Put        |           | 1.00000      | 0,000             | 28.60      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.20  | Call       |           | 0.00000      | 0,000             | 35.54      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 19.20  | Put        |           | 8,471.00000  | 8,433             | 35.54      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.20  | Call       |           | 0.00000      | 0,000             | 31.92      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 17.20  | Put        |           | 6,471.00000  | 6,433             | 31.92      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.20   | Call       |           | 3,530.00000  | 3,567             | 28.17      | 0.00         | 0                | 0.00          |
| € / R            | On | 15/03/2010 | Foreign Exchange Future | 7.20   | Put        |           | 1.00000      | 0,000             | 28.17      | 0.00         | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future |        |            | 10.95730  | 10.91940     |                   | 17.54      | 2,739,325.00 | 250              | 12,645.00     |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 12.10  | Call       |           | 224.00000    | 0,230             | 20.96      | 0.00         | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 12.10  | Put        |           | 1,405.00000  | 1,373             | 20.96      | 0.00         | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.90  | Call       |           | 255.00000    | 0,262             | 20.36      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value     | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.90  | Put        |           | 1,236.00000  | 1,205             | 20.36      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 12.00  | Call       |           | 239.00000    | 0,245             | 20.66      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 12.00  | Put        |           | 1,320.00000  | 1,288             | 20.66      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.30  | Call       |           | 1.00000      | 0,001             | 28.89      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.30  | Put        |           | 8,382.00000  | 8,344             | 28.89      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.30  | Call       |           | 13.00000     | 0,014             | 30.93      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.30  | Put        |           | 6,394.00000  | 6,357             | 30.93      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.30  | Call       |           | 42.00000     | 0,043             | 28.79      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.30  | Put        |           | 4,423.00000  | 4,386             | 28.79      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.30  | Call       |           | 111.00000    | 0,114             | 24.32      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.30  | Put        |           | 2,492.00000  | 2,457             | 24.32      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.30  | Call       |           | 388.00000    | 0,400             | 18.58      | 10,000.00 | 25               | 25.00         |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.30  | Put        |           | 769.00000    | 0,743             | 18.58      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.30  | Call       |           | 854.00000    | 0,879             | 16.86      | 17,580.00 | 20               | 20.00         |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.30  | Put        |           | 235.00000    | 0,222             | 16.86      | 0.00      | 0                | 271.00        |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.30   | Call       |           | 1,663.00000  | 1,698             | 17.17      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.30   | Put        |           | 44.00000     | 0,041             | 17.17      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.30   | Call       |           | 2,630.00000  | 2,668             | 20.51      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.30   | Put        |           | 11.00000     | 0,011             | 20.51      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.30   | Call       |           | 3,623.00000  | 3,660             | 24.32      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.30   | Put        |           | 4.00000      | 0,003             | 24.32      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.60  | Call       |           | 1.00000      | 0,001             | 28.89      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.60  | Put        |           | 8,682.00000  | 8,644             | 28.89      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.60  | Call       |           | 10.00000     | 0,010             | 30.56      | 0.00      | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.60  | Put        |           | 6,691.00000  | 6,653             | 30.56      | 0.00      | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.60  | Call       |           | 36.00000     | 0,037             | 29.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.60  | Put        |           | 4,717.00000  | 4,680             | 29.26      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.60  | Call       |           | 94.00000     | 0,097             | 25.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.60  | Put        |           | 2,775.00000  | 2,740             | 25.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.60  | Call       |           | 313.00000    | 0,322             | 19.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.60  | Put        |           | 994.00000    | 0,965             | 19.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.60  | Call       |           | 673.00000    | 0,695             | 17.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.60  | Put        |           | 354.00000    | 0,338             | 17.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.60   | Call       |           | 1,394.00000  | 1,427             | 16.86      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.60   | Put        |           | 75.00000     | 0,070             | 16.86      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.60   | Call       |           | 2,334.00000  | 2,372             | 19.14      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.60   | Put        |           | 15.00000     | 0,015             | 19.14      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.60   | Call       |           | 3,324.00000  | 3,362             | 23.30      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.60   | Put        |           | 5.00000      | 0,005             | 23.30      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.70  | Call       |           | 1.00000      | 0,001             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.70  | Put        |           | 8,782.00000  | 8,744             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.70  | Call       |           | 9.00000      | 0,009             | 30.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.70  | Put        |           | 6,790.00000  | 6,752             | 30.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.70  | Call       |           | 34.00000     | 0,035             | 29.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.70  | Put        |           | 4,815.00000  | 4,778             | 29.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.70  | Call       |           | 89.00000     | 0,092             | 25.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.70  | Put        |           | 2,870.00000  | 2,835             | 25.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.70  | Call       |           | 292.00000    | 0,300             | 19.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.70  | Put        |           | 1,073.00000  | 1,043             | 19.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.70  | Call       |           | 620.00000    | 0,641             | 17.28      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.70  | Put        |           | 401.00000    | 0,384             | 17.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.70   | Call       |           | 1,307.00000  | 1,340             | 16.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.70   | Put        |           | 88.00000     | 0,083             | 16.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.70   | Call       |           | 2,236.00000  | 2,273             | 18.68      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.70   | Put        |           | 17.00000     | 0,016             | 18.68      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.70   | Call       |           | 3,225.00000  | 3,263             | 22.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.70   | Put        |           | 6.00000      | 0,006             | 22.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.35  | Call       |           | 1.00000      | 0,001             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.35  | Put        |           | 8,432.00000  | 8,394             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.35  | Call       |           | 13.00000     | 0,013             | 30.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.35  | Put        |           | 6,444.00000  | 6,406             | 30.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.35  | Call       |           | 41.00000     | 0,042             | 28.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.35  | Put        |           | 4,472.00000  | 4,435             | 28.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.35  | Call       |           | 108.00000    | 0,111             | 24.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.35  | Put        |           | 2,539.00000  | 2,504             | 24.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.35  | Call       |           | 374.00000    | 0,385             | 18.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.35  | Put        |           | 805.00000    | 0,778             | 18.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.35  | Call       |           | 822.00000    | 0,846             | 16.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.35  | Put        |           | 253.00000    | 0,239             | 16.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.35   | Call       |           | 1,617.00000  | 1,652             | 17.12      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.35   | Put        |           | 48.00000     | 0,045             | 17.12      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.35   | Call       |           | 2,581.00000  | 2,619             | 20.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.35   | Put        |           | 12.00000     | 0,012             | 20.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.35   | Call       |           | 3,573.00000  | 3,611             | 24.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.35   | Put        |           | 4.00000      | 0,004             | 24.15      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.40  | Call       |           | 1.00000      | 0,001             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.40  | Put        |           | 8,482.00000  | 8,444             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.40  | Call       |           | 12.00000     | 0,013             | 30.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.40  | Put        |           | 6,493.00000  | 6,456             | 30.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.40  | Call       |           | 40.00000     | 0,041             | 28.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.40  | Put        |           | 4,521.00000  | 4,484             | 28.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.40  | Call       |           | 105.00000    | 0,108             | 24.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.40  | Put        |           | 2,586.00000  | 2,551             | 24.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.40  | Call       |           | 361.00000    | 0,372             | 18.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.40  | Put        |           | 842.00000    | 0,815             | 18.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.40  | Call       |           | 790.00000    | 0,814             | 16.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.40  | Put        |           | 271.00000    | 0,257             | 16.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.40   | Call       |           | 1,572.00000  | 1,606             | 17.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.40   | Put        |           | 53.00000     | 0,049             | 17.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.40   | Call       |           | 2,532.00000  | 2,569             | 20.05      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.40   | Put        |           | 13.00000     | 0,012             | 20.05      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.40   | Call       |           | 3,523.00000  | 3,561             | 23.98      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.40   | Put        |           | 4.00000      | 0,004             | 23.98      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.55  | Call       |           | 1.00000      | 0,001             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.55  | Put        |           | 8,632.00000  | 8,594             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.55  | Call       |           | 10.00000     | 0,011             | 30.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.55  | Put        |           | 6,641.00000  | 6,604             | 30.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.55  | Call       |           | 37.00000     | 0,038             | 29.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.55  | Put        |           | 4,668.00000  | 4,631             | 29.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.55  | Call       |           | 97.00000     | 0,099             | 24.91      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.55  | Put        |           | 2,728.00000  | 2,692             | 24.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.55  | Call       |           | 324.00000    | 0,334             | 19.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.55  | Put        |           | 955.00000    | 0,927             | 19.32      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.55  | Call       |           | 701.00000    | 0,724             | 17.12      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.55  | Put        |           | 332.00000    | 0,317             | 17.12      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.55   | Call       |           | 1,437.00000  | 1,471             | 16.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.55   | Put        |           | 68.00000     | 0,064             | 16.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.55   | Call       |           | 2,383.00000  | 2,421             | 19.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.55   | Put        |           | 14.00000     | 0,014             | 19.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.55   | Call       |           | 3,374.00000  | 3,412             | 23.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.55   | Put        |           | 5.00000      | 0,005             | 23.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.45  | Call       |           | 1.00000      | 0,001             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.45  | Put        |           | 8,532.00000  | 8,494             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.45  | Call       |           | 11.00000     | 0,012             | 30.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.45  | Put        |           | 6,542.00000  | 6,505             | 30.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.45  | Call       |           | 39.00000     | 0,040             | 29.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.45  | Put        |           | 4,570.00000  | 4,533             | 29.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.45  | Call       |           | 102.00000    | 0,105             | 24.68      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.45  | Put        |           | 2,633.00000  | 2,598             | 24.68      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.45  | Call       |           | 348.00000    | 0,358             | 19.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.45  | Put        |           | 879.00000    | 0,851             | 19.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.45  | Call       |           | 760.00000    | 0,783             | 17.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.45  | Put        |           | 291.00000    | 0,276             | 17.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.45   | Call       |           | 1,527.00000  | 1,561             | 17.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.45   | Put        |           | 58.00000     | 0,054             | 17.02      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.45   | Call       |           | 2,482.00000  | 2,520             | 19.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.45   | Put        |           | 13.00000     | 0,013             | 19.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.45   | Call       |           | 3,473.00000  | 3,511             | 23.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.45   | Put        |           | 4.00000      | 0,004             | 23.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.50  | Call       |           | 1.00000      | 0,001             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.50  | Put        |           | 8,582.00000  | 8,544             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.50  | Call       |           | 11.00000     | 0,011             | 30.68      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.50  | Put        |           | 6,592.00000  | 6,554             | 30.68      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.50  | Call       |           | 38.00000     | 0,039             | 29.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.50  | Put        |           | 4,619.00000  | 4,582             | 29.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.50  | Call       |           | 99.00000     | 0,102             | 24.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.50  | Put        |           | 2,680.00000  | 2,645             | 24.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.50  | Call       |           | 336.00000    | 0,346             | 19.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.50  | Put        |           | 917.00000    | 0,889             | 19.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.50  | Call       |           | 730.00000    | 0,753             | 17.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.50  | Put        |           | 311.00000    | 0,296             | 17.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.50   | Call       |           | 1,482.00000  | 1,516             | 16.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.50   | Put        |           | 63.00000     | 0,059             | 16.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.50   | Call       |           | 2,433.00000  | 2,470             | 19.60      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.50   | Put        |           | 14.00000     | 0,013             | 19.60      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.50   | Call       |           | 3,424.00000  | 3,461             | 23.64      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.50   | Put        |           | 5.00000      | 0,004             | 23.64      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.85  | Call       |           | 1.00000      | 0,001             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.85  | Put        |           | 8,932.00000  | 8,894             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.85  | Call       |           | 7.00000      | 0,008             | 30.25      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.85  | Put        |           | 6,938.00000  | 6,901             | 30.25      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.85  | Call       |           | 32.00000     | 0,033             | 29.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.85  | Put        |           | 4,963.00000  | 4,926             | 29.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.85  | Call       |           | 83.00000     | 0,085             | 25.63      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.85  | Put        |           | 3,014.00000  | 2,978             | 25.63      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.85  | Call       |           | 264.00000    | 0,271             | 20.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.85  | Put        |           | 1,195.00000  | 1,164             | 20.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.85  | Call       |           | 546.00000    | 0,565             | 17.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.85  | Put        |           | 477.00000    | 0,458             | 17.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.85   | Call       |           | 1,181.00000  | 1,212             | 16.59      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.85   | Put        |           | 112.00000    | 0,105             | 16.59      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.85   | Call       |           | 2,088.00000  | 2,126             | 18.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.85   | Put        |           | 19.00000     | 0,019             | 18.00      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.85   | Call       |           | 3,076.00000  | 3,114             | 22.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.85   | Put        |           | 7.00000      | 0,007             | 22.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.80  | Call       |           | 1.00000      | 0,001             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.80  | Put        |           | 8,882.00000  | 8,844             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.80  | Call       |           | 8.00000      | 0,008             | 30.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.80  | Put        |           | 6,889.00000  | 6,851             | 30.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.80  | Call       |           | 33.00000     | 0,034             | 29.57      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.80  | Put        |           | 4,914.00000  | 4,877             | 29.57      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.80  | Call       |           | 85.00000     | 0,087             | 25.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.80  | Put        |           | 2,966.00000  | 2,930             | 25.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.80  | Call       |           | 273.00000    | 0,281             | 20.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.80  | Put        |           | 1,154.00000  | 1,124             | 20.07      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.80  | Call       |           | 570.00000    | 0,589             | 17.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.80  | Put        |           | 451.00000    | 0,432             | 17.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.80   | Call       |           | 1,222.00000  | 1,254             | 16.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.80   | Put        |           | 103.00000    | 0,097             | 16.65      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.80   | Call       |           | 2,137.00000  | 2,175             | 18.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.80   | Put        |           | 18.00000     | 0,018             | 18.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.80   | Call       |           | 3,126.00000  | 3,163             | 22.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.80   | Put        |           | 7.00000      | 0,006             | 22.62      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.90  | Call       |           | 1.00000      | 0,001             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.90  | Put        |           | 8,982.00000  | 8,944             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.90  | Call       |           | 7.00000      | 0,007             | 30.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.90  | Put        |           | 6,988.00000  | 6,950             | 30.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.90  | Call       |           | 31.00000     | 0,032             | 29.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.90  | Put        |           | 5,012.00000  | 4,975             | 29.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.90  | Call       |           | 81.00000     | 0,083             | 25.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.90  | Put        |           | 3,062.00000  | 3,026             | 25.75      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.90  | Call       |           | 523.00000    | 0,542             | 17.49      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.90  | Put        |           | 504.00000    | 0,485             | 17.49      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.90   | Call       |           | 1,140.00000  | 1,171             | 16.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.90   | Put        |           | 121.00000    | 0,114             | 16.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.90   | Call       |           | 2,039.00000  | 2,077             | 17.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.90   | Put        |           | 20.00000     | 0,020             | 17.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.90   | Call       |           | 3,027.00000  | 3,064             | 22.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.90   | Put        |           | 8.00000      | 0,007             | 22.28      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.95  | Call       |           | 1.00000      | 0,001             | 28.89      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.95  | Put        |           | 9,032.00000  | 8,994             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.95  | Call       |           | 7.00000      | 0,007             | 30.13      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.95  | Put        |           | 7,038.00000  | 7,000             | 30.13      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.95  | Call       |           | 31.00000     | 0,031             | 29.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.95  | Put        |           | 5,062.00000  | 5,024             | 29.81      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.95  | Call       |           | 79.00000     | 0,081             | 25.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.95  | Put        |           | 3,110.00000  | 3,074             | 25.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.95  | Call       |           | 247.00000    | 0,254             | 20.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.95  | Put        |           | 1,278.00000  | 1,247             | 20.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.95  | Call       |           | 503.00000    | 0,519             | 17.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.95  | Put        |           | 534.00000    | 0,512             | 17.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.95   | Call       |           | 1,101.00000  | 1,130             | 16.49      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.95   | Put        |           | 132.00000    | 0,123             | 16.49      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.95   | Call       |           | 1,991.00000  | 2,028             | 17.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.95   | Put        |           | 22.00000     | 0,021             | 17.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.95   | Call       |           | 2,977.00000  | 3,015             | 22.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.95   | Put        |           | 8.00000      | 0,008             | 22.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.75  | Call       |           | 1.00000      | 0,001             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 19.75  | Put        |           | 8,832.00000  | 8,794             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.75  | Call       |           | 8.00000      | 0,009             | 30.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 17.75  | Put        |           | 6,839.00000  | 6,802             | 30.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.75  | Call       |           | 34.00000     | 0,034             | 29.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 15.75  | Put        |           | 4,865.00000  | 4,827             | 29.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.75  | Call       |           | 87.00000     | 0,089             | 25.39      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 13.75  | Put        |           | 2,918.00000  | 2,882             | 25.39      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.75  | Call       |           | 282.00000    | 0,290             | 19.92      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.75  | Put        |           | 1,113.00000  | 1,083             | 19.92      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.75  | Call       |           | 594.00000    | 0,615             | 17.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.75  | Put        |           | 425.00000    | 0,408             | 17.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.75   | Call       |           | 1,264.00000  | 1,297             | 16.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.75   | Put        |           | 95.00000     | 0,090             | 16.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.75   | Call       |           | 2,187.00000  | 2,224             | 18.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.75   | Put        |           | 18.00000     | 0,017             | 18.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.75   | Call       |           | 3,176.00000  | 3,213             | 22.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 7.75   | Put        |           | 7.00000      | 0,006             | 22.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 20.00  | Call       |           | 1.00000      | 0,001             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 20.00  | Put        |           | 9,082.00000  | 9,044             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 18.00  | Call       |           | 6.00000      | 0,006             | 30.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 18.00  | Put        |           | 7,087.00000  | 7,049             | 30.07      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 16.00  | Call       |           | 30.00000     | 0,031             | 29.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 16.00  | Put        |           | 5,111.00000  | 5,074             | 29.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 14.00  | Call       |           | 77.00000     | 0,079             | 25.99      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 14.00  | Put        |           | 3,158.00000  | 3,122             | 25.99      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.00  | Call       |           | 485.00000    | 0,500             | 17.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.00  | Put        |           | 566.00000    | 0,543             | 17.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.00  | Call       |           | 1,064.00000  | 1,092             | 16.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.00  | Put        |           | 145.00000    | 0,135             | 16.54      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.00   | Call       |           | 1,944.00000  | 1,980             | 17.49      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.00   | Put        |           | 25.00000     | 0,023             | 17.49      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.00   | Call       |           | 2,928.00000  | 2,965             | 21.88      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.00   | Put        |           | 9.00000      | 0,008             | 21.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 20.15  | Call       |           | 1.00000      | 0,001             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 20.15  | Put        |           | 9,232.00000  | 9,194             | 28.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 18.15  | Call       |           | 5.00000      | 0,005             | 29.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 18.15  | Put        |           | 7,236.00000  | 7,198             | 29.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 16.15  | Call       |           | 28.00000     | 0,028             | 30.12      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 16.15  | Put        |           | 5,259.00000  | 5,221             | 30.12      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 14.15  | Call       |           | 72.00000     | 0,073             | 26.34      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 14.15  | Put        |           | 3,303.00000  | 3,266             | 26.34      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 12.15  | Call       |           | 217.00000    | 0,223             | 21.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 12.15  | Put        |           | 1,448.00000  | 1,416             | 21.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.15  | Call       |           | 433.00000    | 0,447             | 18.14      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 11.15  | Put        |           | 664.00000    | 0,640             | 18.14      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.15  | Call       |           | 955.00000    | 0,982             | 16.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 10.15  | Put        |           | 186.00000    | 0,175             | 16.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.15   | Call       |           | 1,802.00000  | 1,838             | 17.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 9.15   | Put        |           | 33.00000     | 0,031             | 17.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.15   | Call       |           | 2,779.00000  | 2,817             | 21.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 14/06/2010 | Foreign Exchange Future | 8.15   | Put        |           | 10.00000     | 0,010             | 21.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/09/2010 | Foreign Exchange Future |        |            | 11.13930  | 11.10100     |                   | 17.53      | 0.00  | 0                | 15.00         |
| € / R            | On | 13/09/2010 | Foreign Exchange Future | 11.66  | Call       |           | 472.00000    | 0,483             | 18.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/09/2010 | Foreign Exchange Future | 11.66  | Put        |           | 1,036.00000  | 1,009             | 18.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future |        |            | 11.31580  | 11.27970     |                   | 18.25      | 0.00  | 0                | 150.00        |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.20  | Call       |           | 51.00000     | 0,052             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.20  | Put        |           | 8,971.00000  | 8,936             | 31.45      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.20  | Call       |           | 92.00000     | 0,093             | 30.13      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.20  | Put        |           | 7,012.00000  | 6,977             | 30.13      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.20  | Call       |           | 147.00000    | 0,149             | 27.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.20  | Put        |           | 5,067.00000  | 5,033             | 27.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.20  | Call       |           | 258.00000    | 0,262             | 24.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.20  | Put        |           | 3,178.00000  | 3,146             | 24.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.20  | Call       |           | 535.00000    | 0,544             | 20.14      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.20  | Put        |           | 1,455.00000  | 1,428             | 20.14      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.20  | Call       |           | 834.00000    | 0,850             | 18.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.20  | Put        |           | 754.00000    | 0,734             | 18.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.20  | Call       |           | 1,365.00000  | 1,392             | 16.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.20  | Put        |           | 285.00000    | 0,276             | 16.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.20   | Call       |           | 2,172.00000  | 2,205             | 17.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.20   | Put        |           | 92.00000     | 0,089             | 17.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.20   | Call       |           | 3,105.00000  | 3,141             | 18.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.20   | Put        |           | 25.00000     | 0,025             | 18.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.05  | Call       |           | 569.00000    | 0,579             | 19.82      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.05  | Put        |           | 1,339.00000  | 1,313             | 19.82      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.25  | Call       |           | 50.00000     | 0,051             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.25  | Put        |           | 9,020.00000  | 8,985             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.25  | Call       |           | 91.00000     | 0,092             | 30.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.25  | Put        |           | 7,061.00000  | 7,026             | 30.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.25  | Call       |           | 145.00000    | 0,147             | 27.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.25  | Put        |           | 5,115.00000  | 5,081             | 27.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.25  | Call       |           | 254.00000    | 0,258             | 24.15      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.25  | Put        |           | 3,224.00000  | 3,192             | 24.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.25  | Call       |           | 524.00000    | 0,533             | 20.24      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.25  | Put        |           | 1,494.00000  | 1,467             | 20.24      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.25  | Call       |           | 813.00000    | 0,830             | 18.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.25  | Put        |           | 783.00000    | 0,764             | 18.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.25  | Call       |           | 1,329.00000  | 1,356             | 16.67      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.25  | Put        |           | 299.00000    | 0,290             | 16.67      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.25   | Call       |           | 2,128.00000  | 2,160             | 17.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.25   | Put        |           | 98.00000     | 0,094             | 17.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.25   | Call       |           | 3,055.00000  | 3,091             | 18.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.25   | Put        |           | 25.00000     | 0,025             | 18.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.95  | Call       |           | 38.00000     | 0,039             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.95  | Put        |           | 9,708.00000  | 9,673             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.95  | Call       |           | 79.00000     | 0,079             | 31.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.95  | Put        |           | 7,749.00000  | 7,713             | 31.03      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.95  | Call       |           | 123.00000    | 0,125             | 28.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.95  | Put        |           | 5,793.00000  | 5,759             | 28.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.95  | Call       |           | 207.00000    | 0,209             | 25.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.95  | Put        |           | 3,877.00000  | 3,843             | 25.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.95  | Call       |           | 399.00000    | 0,405             | 21.71      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.95  | Put        |           | 2,069.00000  | 2,039             | 21.71      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.95  | Call       |           | 594.00000    | 0,605             | 19.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.95  | Put        |           | 1,264.00000  | 1,239             | 19.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.95  | Call       |           | 943.00000    | 0,962             | 17.68      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.95  | Put        |           | 613.00000    | 0,596             | 17.68      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.95   | Call       |           | 1,551.00000  | 1,580             | 16.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.95   | Put        |           | 221.00000    | 0,214             | 16.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.95   | Call       |           | 2,397.00000  | 2,431             | 17.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.95   | Put        |           | 67.00000     | 0,065             | 17.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.85  | Call       |           | 40.00000     | 0,040             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.85  | Put        |           | 9,610.00000  | 9,574             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.85  | Call       |           | 80.00000     | 0,081             | 30.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.85  | Put        |           | 7,650.00000  | 7,615             | 30.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.85  | Call       |           | 126.00000    | 0,127             | 28.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.85  | Put        |           | 5,696.00000  | 5,661             | 28.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.85  | Call       |           | 213.00000    | 0,215             | 25.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.85  | Put        |           | 3,783.00000  | 3,749             | 25.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.85  | Call       |           | 414.00000    | 0,421             | 21.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.85  | Put        |           | 1,984.00000  | 1,955             | 21.50      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Call       |           | 620.00000    | 0,631             | 19.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Put        |           | 1,190.00000  | 1,165             | 19.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.85  | Call       |           | 991.00000    | 1,010             | 17.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.85  | Put        |           | 561.00000    | 0,544             | 17.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.85   | Call       |           | 1,629.00000  | 1,658             | 16.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.85   | Put        |           | 199.00000    | 0,192             | 16.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.85   | Call       |           | 2,489.00000  | 2,523             | 17.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.85   | Put        |           | 59.00000     | 0,057             | 17.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.00  | Call       |           | 55.00000     | 0,056             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.00  | Put        |           | 8,775.00000  | 8,740             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.00  | Call       |           | 97.00000     | 0,098             | 29.89      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.00  | Put        |           | 6,817.00000  | 6,782             | 29.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.00  | Call       |           | 155.00000    | 0,157             | 27.08      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.00  | Put        |           | 4,875.00000  | 4,841             | 27.08      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.00  | Call       |           | 276.00000    | 0,280             | 23.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.00  | Put        |           | 2,996.00000  | 2,964             | 23.70      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.00  | Call       |           | 581.00000    | 0,592             | 19.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.00  | Put        |           | 1,301.00000  | 1,276             | 19.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.00  | Call       |           | 920.00000    | 0,938             | 17.76      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.00  | Put        |           | 640.00000    | 0,622             | 17.76      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.00  | Call       |           | 1,513.00000  | 1,541             | 16.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.00  | Put        |           | 233.00000    | 0,225             | 16.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.00   | Call       |           | 2,352.00000  | 2,385             | 17.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.00   | Put        |           | 72.00000     | 0,069             | 17.38      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.00   | Call       |           | 3,302.00000  | 3,338             | 19.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.00   | Put        |           | 22.00000     | 0,022             | 19.17      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.10  | Call       |           | 53.00000     | 0,054             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.10  | Put        |           | 8,873.00000  | 8,838             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.10  | Call       |           | 94.00000     | 0,095             | 30.01      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.10  | Put        |           | 6,914.00000  | 6,879             | 30.01      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.10  | Call       |           | 151.00000    | 0,153             | 27.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.10  | Put        |           | 4,971.00000  | 4,937             | 27.23      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.10  | Call       |           | 267.00000    | 0,271             | 23.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.10  | Put        |           | 3,087.00000  | 3,055             | 23.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.10  | Call       |           | 557.00000    | 0,567             | 19.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.10  | Put        |           | 1,377.00000  | 1,351             | 19.93      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.10  | Call       |           | 876.00000    | 0,893             | 17.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.10  | Put        |           | 696.00000    | 0,677             | 17.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.10  | Call       |           | 1,438.00000  | 1,466             | 16.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.10  | Put        |           | 258.00000    | 0,250             | 16.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.10   | Call       |           | 2,262.00000  | 2,295             | 17.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.10   | Put        |           | 82.00000     | 0,079             | 17.29      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.10   | Call       |           | 3,203.00000  | 3,239             | 18.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.10   | Put        |           | 23.00000     | 0,023             | 18.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.40  | Call       |           | 47.00000     | 0,048             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.40  | Put        |           | 9,167.00000  | 9,132             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.40  | Call       |           | 88.00000     | 0,089             | 30.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.40  | Put        |           | 7,208.00000  | 7,173             | 30.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.40  | Call       |           | 140.00000    | 0,142             | 27.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.40  | Put        |           | 5,260.00000  | 5,226             | 27.69      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.40  | Call       |           | 243.00000    | 0,246             | 24.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.40  | Put        |           | 3,363.00000  | 3,330             | 24.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.40  | Call       |           | 493.00000    | 0,501             | 20.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.40  | Put        |           | 1,613.00000  | 1,585             | 20.56      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.40  | Call       |           | 759.00000    | 0,773             | 18.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.40  | Put        |           | 879.00000    | 0,857             | 18.46      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.40  | Call       |           | 1,236.00000  | 1,259             | 16.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.40  | Put        |           | 356.00000    | 0,343             | 16.80      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.40   | Call       |           | 1,998.00000  | 2,030             | 17.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.40   | Put        |           | 118.00000    | 0,114             | 17.06      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.40   | Call       |           | 2,912.00000  | 2,947             | 17.93      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.40   | Put        |           | 32.00000     | 0,031             | 17.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.55  | Call       |           | 45.00000     | 0,045             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.55  | Put        |           | 9,315.00000  | 9,279             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.55  | Call       |           | 85.00000     | 0,086             | 30.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.55  | Put        |           | 7,355.00000  | 7,320             | 30.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.55  | Call       |           | 135.00000    | 0,137             | 27.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.55  | Put        |           | 5,405.00000  | 5,371             | 27.91      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.55  | Call       |           | 232.00000    | 0,235             | 24.68      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.55  | Put        |           | 3,502.00000  | 3,469             | 24.68      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.55  | Call       |           | 464.00000    | 0,472             | 20.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.55  | Put        |           | 1,734.00000  | 1,706             | 20.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.55  | Call       |           | 709.00000    | 0,722             | 18.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.55  | Put        |           | 979.00000    | 0,956             | 18.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.55  | Call       |           | 1,149.00000  | 1,170             | 17.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.55  | Put        |           | 419.00000    | 0,404             | 17.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.55   | Call       |           | 1,871.00000  | 1,902             | 16.99      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.55   | Put        |           | 141.00000    | 0,136             | 16.99      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.55   | Call       |           | 2,769.00000  | 2,804             | 17.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.55   | Put        |           | 39.00000     | 0,038             | 17.79      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.85  | Call       |           | 59.00000     | 0,060             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.85  | Put        |           | 8,629.00000  | 8,594             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.85  | Call       |           | 100.00000    | 0,101             | 29.71      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.85  | Put        |           | 6,670.00000  | 6,635             | 29.71      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.85  | Call       |           | 161.00000    | 0,163             | 26.85      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.85  | Put        |           | 4,731.00000  | 4,697             | 26.85      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.85  | Call       |           | 290.00000    | 0,294             | 23.43      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.85  | Put        |           | 2,860.00000  | 2,828             | 23.43      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.85   | Call       |           | 3,450.00000  | 3,486             | 19.74      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.85   | Put        |           | 20.00000     | 0,020             | 19.74      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.90  | Call       |           | 58.00000     | 0,059             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.90  | Put        |           | 8,678.00000  | 8,643             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.90  | Call       |           | 99.00000     | 0,100             | 29.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.90  | Put        |           | 6,719.00000  | 6,684             | 29.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.90  | Call       |           | 159.00000    | 0,161             | 26.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.90  | Put        |           | 4,779.00000  | 4,745             | 26.93      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.90  | Call       |           | 285.00000    | 0,289             | 23.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.90  | Put        |           | 2,905.00000  | 2,873             | 23.52      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Call       |           | 607.00000    | 0,618             | 19.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Put        |           | 1,227.00000  | 1,202             | 19.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.90  | Call       |           | 967.00000    | 0,986             | 17.60      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.90  | Put        |           | 587.00000    | 0,570             | 17.60      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.90   | Call       |           | 1,589.00000  | 1,619             | 16.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.90   | Put        |           | 209.00000    | 0,203             | 16.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.90   | Call       |           | 2,443.00000  | 2,477             | 17.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.90   | Put        |           | 63.00000     | 0,061             | 17.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.90   | Call       |           | 3,400.00000  | 3,436             | 19.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.90   | Put        |           | 20.00000     | 0,020             | 19.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.95  | Call       |           | 56.00000     | 0,058             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.95  | Put        |           | 8,726.00000  | 8,692             | 31.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.95  | Call       |           | 98.00000     | 0,099             | 29.83      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.95  | Put        |           | 6,768.00000  | 6,733             | 29.83      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.95  | Call       |           | 157.00000    | 0,159             | 27.01      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.95  | Put        |           | 4,827.00000  | 4,793             | 27.01      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.95  | Call       |           | 280.00000    | 0,285             | 23.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.95  | Put        |           | 2,950.00000  | 2,919             | 23.61      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.95   | Call       |           | 3,351.00000  | 3,387             | 19.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.95   | Put        |           | 21.00000     | 0,021             | 19.36      | 0.00  | 0                | 0.00          |
| AL13             | On | 04/02/2010 | Index Future            |        |            | 253.94400 | 253.93800    |                   |            | 0.00  | 0                | 44.00         |
| AL7T             | On | 04/02/2010 | Index Future            |        |            | 336.21600 | 336.19600    |                   |            | 0.00  | 0                | 58.00         |
| ALBI             | On | 04/02/2010 | Index Future            |        |            | 300.97900 | 300.60500    |                   |            | 0.00  | 0                | 1,079.00      |
| ALBI             | On | 06/05/2010 | Index Future            |        |            | 306.47700 | 306.09700    |                   |            | 0.00  | 0                | 127.00        |
| ALBI             | On | 05/08/2010 | Index Future            |        |            | 315.93300 | 315.91900    |                   |            | 0.00  | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future |        |            | 6.66730   | 6.65120      |                   | 16.47      | 0.00  | 0                | 12,935.00     |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 14.80  | Call       |           | 0.00000      | 0,000             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 14.80  | Put        |           | 8,149.00000  | 8,133             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 12.80  | Call       |           | 0.00000      | 0,000             | 41.07      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 12.80  | Put        |           | 6,149.00000  | 6,133             | 41.07      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 10.80  | Call       |           | 0.00000      | 0,000             | 32.61      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 10.80  | Put        |           | 4,149.00000  | 4,133             | 32.61      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 8.80   | Call       |           | 2.00000      | 0,002             | 24.92      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 8.80   | Put        |           | 2,151.00000  | 2,135             | 24.92      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 5.80   | Call       |           | 862.00000    | 0,877             | 18.38      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On | 15/03/2010 | Foreign Exchange Future | 5.80   | Put        |           | 11.00000     | 0,010             | 18.38      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.80   | Call       |           | 1,852.00000  | 1,868             | 25.93      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.80   | Put        |           | 1.00000      | 0,001             | 25.93      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.80   | Call       |           | 2,851.00000  | 2,867             | 30.11      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.80   | Put        |           | 0.00000      | 0,000             | 30.11      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.80   | Call       |           | 3,851.00000  | 3,867             | 36.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.80   | Put        |           | 0.00000      | 0,000             | 36.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.90  | Call       |           | 0.00000      | 0,000             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.90  | Put        |           | 8,249.00000  | 8,233             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.90  | Call       |           | 0.00000      | 0,000             | 41.39      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.90  | Put        |           | 6,249.00000  | 6,233             | 41.39      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.90  | Call       |           | 0.00000      | 0,000             | 33.04      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.90  | Put        |           | 4,249.00000  | 4,233             | 33.04      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.90   | Call       |           | 2.00000      | 0,002             | 25.30      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.90   | Put        |           | 2,251.00000  | 2,235             | 25.30      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.90   | Call       |           | 767.00000    | 0,782             | 18.16      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.90   | Put        |           | 16.00000     | 0,015             | 18.16      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.90   | Call       |           | 1,752.00000  | 1,768             | 25.08      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.90   | Put        |           | 1.00000      | 0,001             | 25.08      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.90   | Call       |           | 2,751.00000  | 2,767             | 29.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.90   | Put        |           | 0.00000      | 0,000             | 29.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.90   | Call       |           | 3,751.00000  | 3,767             | 36.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.90   | Put        |           | 0.00000      | 0,000             | 36.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.95  | Call       |           | 0.00000      | 0,000             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.95  | Put        |           | 8,299.00000  | 8,283             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.95  | Call       |           | 0.00000      | 0,000             | 41.55      | 0.00  | 0                | 0.00          |



| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.95  | Put        |           | 6,299.00000  | 6,283             | 41.55      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.95  | Call       |           | 0.00000      | 0,000             | 33.26      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.95  | Put        |           | 4,299.00000  | 4,283             | 33.26      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.95   | Call       |           | 1.00000      | 0,001             | 25.49      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.95   | Put        |           | 2,300.00000  | 2,284             | 25.49      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.95   | Call       |           | 721.00000    | 0,736             | 18.04      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.95   | Put        |           | 20.00000     | 0,019             | 18.04      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.95   | Call       |           | 1,702.00000  | 1,718             | 24.66      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.95   | Put        |           | 1.00000      | 0,001             | 24.66      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.95   | Call       |           | 2,701.00000  | 2,717             | 29.60      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.95   | Put        |           | 0.00000      | 0,000             | 29.60      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.95   | Call       |           | 3,701.00000  | 3,717             | 35.71      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.95   | Put        |           | 0.00000      | 0,000             | 35.71      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.85  | Call       |           | 0.00000      | 0,000             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.85  | Put        |           | 8,199.00000  | 8,183             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.85  | Call       |           | 0.00000      | 0,000             | 41.23      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.85  | Put        |           | 6,199.00000  | 6,183             | 41.23      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.85  | Call       |           | 0.00000      | 0,000             | 32.82      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.85  | Put        |           | 4,199.00000  | 4,183             | 32.82      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.85   | Call       |           | 2.00000      | 0,002             | 25.11      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.85   | Put        |           | 2,201.00000  | 2,185             | 25.11      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.85   | Call       |           | 814.00000    | 0,830             | 18.27      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.85   | Put        |           | 13.00000     | 0,013             | 18.27      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.85   | Call       |           | 1,802.00000  | 1,818             | 25.51      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.85   | Put        |           | 1.00000      | 0,001             | 25.51      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.85   | Call       |           | 2,801.00000  | 2,817             | 29.94      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.85   | Put        |           | 0.00000      | 0,000             | 29.94      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.85   | Call       |           | 3,801.00000  | 3,817             | 36.43      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.85   | Put        |           | 0.00000      | 0,000             | 36.43      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.75  | Call       |           | 0.00000      | 0,000             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.75  | Put        |           | 8,099.00000  | 8,083             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.75  | Call       |           | 0.00000      | 0,000             | 40.91      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.75  | Put        |           | 6,099.00000  | 6,083             | 40.91      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.75  | Call       |           | 0.00000      | 0,000             | 32.39      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.75  | Put        |           | 4,099.00000  | 4,083             | 32.39      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.75   | Call       |           | 2.00000      | 0,002             | 24.73      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.75   | Put        |           | 2,101.00000  | 2,085             | 24.73      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.75   | Call       |           | 909.00000    | 0,925             | 18.49      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.75   | Put        |           | 8.00000      | 0,008             | 18.49      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.75   | Call       |           | 1,902.00000  | 1,918             | 26.35      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.75   | Put        |           | 1.00000      | 0,001             | 26.35      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.75   | Call       |           | 2,901.00000  | 2,917             | 30.28      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.75   | Put        |           | 0.00000      | 0,000             | 30.28      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.75   | Call       |           | 3,901.00000  | 3,917             | 37.16      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.75   | Put        |           | 0.00000      | 0,000             | 37.16      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.45  | Call       |           | 0.00000      | 0,000             | 46.33      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.45  | Put        |           | 7,799.00000  | 7,783             | 46.33      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.45  | Call       |           | 0.00000      | 0,000             | 39.73      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.45  | Put        |           | 5,799.00000  | 5,783             | 39.73      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.45  | Call       |           | 0.00000      | 0,000             | 31.20      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.45  | Put        |           | 3,799.00000  | 3,783             | 31.20      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.45   | Call       |           | 4.00000      | 0,004             | 23.56      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.45   | Put        |           | 1,803.00000  | 1,787             | 23.56      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.45   | Call       |           | 1,204.00000  | 1,220             | 20.41      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.45   | Put        |           | 3.00000      | 0,003             | 20.41      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.45   | Call       |           | 2,201.00000  | 2,217             | 27.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.45   | Put        |           | 0.00000      | 0,000             | 27.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.45   | Call       |           | 3,201.00000  | 3,217             | 32.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.45   | Put        |           | 0.00000      | 0,000             | 32.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.45   | Call       |           | 4,201.00000  | 4,217             | 37.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.45   | Put        |           | 0.00000      | 0,000             | 37.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.65  | Call       |           | 0.00000      | 0,000             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.65  | Put        |           | 7,999.00000  | 7,983             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.65  | Call       |           | 0.00000      | 0,000             | 40.59      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.65  | Put        |           | 5,999.00000  | 5,983             | 40.59      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.65  | Call       |           | 0.00000      | 0,000             | 31.96      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.65  | Put        |           | 3,999.00000  | 3,983             | 31.96      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.65   | Call       |           | 2.00000      | 0,002             | 24.35      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.65   | Put        |           | 2,001.00000  | 1,985             | 24.35      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.65   | Call       |           | 1,006.00000  | 1,022             | 18.72      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.65   | Put        |           | 5.00000      | 0,005             | 18.72      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.65   | Call       |           | 2,002.00000  | 2,018             | 27.20      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.65   | Put        |           | 1.00000      | 0,001             | 27.20      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.65   | Call       |           | 3,001.00000  | 3,017             | 30.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.65   | Put        |           | 0.00000      | 0,000             | 30.62      | 0.00  | 0                | 0.00          |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 2.65   | Call       |           | 4,001.00000  | 4,017             | 37.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 2.65   | Put        |           | 0.00000      | 0,000             | 37.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 14.70  | Call       |           | 0.00000      | 0,000             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 14.70  | Put        |           | 8,049.00000  | 8,033             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 12.70  | Call       |           | 0.00000      | 0,000             | 40.75      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 12.70  | Put        |           | 6,049.00000  | 6,033             | 40.75      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 10.70  | Call       |           | 0.00000      | 0,000             | 32.18      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 10.70  | Put        |           | 4,049.00000  | 4,033             | 32.18      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 8.70   | Call       |           | 2.00000      | 0,002             | 24.54      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 8.70   | Put        |           | 2,051.00000  | 2,035             | 24.54      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.70   | Call       |           | 958.00000    | 0,973             | 18.61      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 5.70   | Put        |           | 7.00000      | 0,006             | 18.61      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 4.70   | Call       |           | 1,952.00000  | 1,968             | 26.78      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 4.70   | Put        |           | 1.00000      | 0,001             | 26.78      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 3.70   | Call       |           | 2,951.00000  | 2,967             | 30.45      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 3.70   | Put        |           | 0.00000      | 0,000             | 30.45      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 2.70   | Call       |           | 3,951.00000  | 3,967             | 37.52      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 2.70   | Put        |           | 0.00000      | 0,000             | 37.52      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 14.60  | Call       |           | 0.00000      | 0,000             | 46.81      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 14.60  | Put        |           | 7,949.00000  | 7,933             | 46.81      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 12.60  | Call       |           | 0.00000      | 0,000             | 40.37      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 12.60  | Put        |           | 5,949.00000  | 5,933             | 40.37      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 10.60  | Call       |           | 0.00000      | 0,000             | 31.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 10.60  | Put        |           | 3,949.00000  | 3,933             | 31.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 8.60   | Call       |           | 3.00000      | 0,003             | 24.15      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.60   | Put        |           | 1,952.00000  | 1,936             | 24.15      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.60   | Call       |           | 1,056.00000  | 1,071             | 19.14      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.60   | Put        |           | 5.00000      | 0,004             | 19.14      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.60   | Call       |           | 2,051.00000  | 2,068             | 27.38      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.60   | Put        |           | 0.00000      | 0,001             | 27.38      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.60   | Call       |           | 3,051.00000  | 3,067             | 30.98      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.60   | Put        |           | 0.00000      | 0,000             | 30.98      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.60   | Call       |           | 4,051.00000  | 4,067             | 37.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.60   | Put        |           | 0.00000      | 0,000             | 37.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.55  | Call       |           | 0.00000      | 0,000             | 46.65      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.55  | Put        |           | 7,899.00000  | 7,883             | 46.65      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.55  | Call       |           | 0.00000      | 0,000             | 40.16      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.55  | Put        |           | 5,899.00000  | 5,883             | 40.16      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.55  | Call       |           | 0.00000      | 0,000             | 31.58      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.55  | Put        |           | 3,899.00000  | 3,883             | 31.58      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.55   | Call       |           | 3.00000      | 0,003             | 23.95      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.55   | Put        |           | 1,902.00000  | 1,886             | 23.95      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.55   | Call       |           | 1,105.00000  | 1,121             | 19.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.55   | Put        |           | 4.00000      | 0,004             | 19.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.55   | Call       |           | 2,101.00000  | 2,117             | 27.55      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.55   | Put        |           | 0.00000      | 0,000             | 27.55      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.55   | Call       |           | 3,101.00000  | 3,117             | 31.35      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.55   | Put        |           | 0.00000      | 0,000             | 31.35      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.55   | Call       |           | 4,101.00000  | 4,117             | 37.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.55   | Put        |           | 0.00000      | 0,000             | 37.89      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.50  | Call       |           | 0.00000      | 0,000             | 46.49      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.50  | Put        |           | 7,849.00000  | 7,833             | 46.49      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.50  | Call       |           | 0.00000      | 0,000             | 39.94      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.50  | Put        |           | 5,849.00000  | 5,833             | 39.94      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.50  | Call       |           | 0.00000      | 0,000             | 31.39      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.50  | Put        |           | 3,849.00000  | 3,833             | 31.39      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.50   | Call       |           | 3.00000      | 0,003             | 23.76      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.50   | Put        |           | 1,852.00000  | 1,836             | 23.76      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.50   | Call       |           | 1,155.00000  | 1,170             | 19.99      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.50   | Put        |           | 4.00000      | 0,003             | 19.99      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.50   | Call       |           | 2,151.00000  | 2,167             | 27.72      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.50   | Put        |           | 0.00000      | 0,000             | 27.72      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.50   | Call       |           | 3,151.00000  | 3,167             | 31.71      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.50   | Put        |           | 0.00000      | 0,000             | 31.71      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.50   | Call       |           | 4,151.00000  | 4,167             | 37.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.50   | Put        |           | 0.00000      | 0,000             | 37.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.40  | Call       |           | 0.00000      | 0,000             | 46.17      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 14.40  | Put        |           | 7,749.00000  | 7,733             | 46.17      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.40  | Call       |           | 0.00000      | 0,000             | 39.51      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 12.40  | Put        |           | 5,749.00000  | 5,733             | 39.51      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.40  | Call       |           | 0.00000      | 0,000             | 31.01      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 10.40  | Put        |           | 3,749.00000  | 3,733             | 31.01      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.40   | Call       |           | 4.00000      | 0,004             | 23.36      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 8.40   | Put        |           | 1,753.00000  | 1,737             | 23.36      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.40   | Call       |           | 1,254.00000  | 1,270             | 20.84      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.40   | Put        |           | 3.00000      | 0,003             | 20.84      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.40   | Call       |           | 2,251.00000  | 2,267             | 28.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.40   | Put        |           | 0.00000      | 0,000             | 28.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.40   | Call       |           | 3,251.00000  | 3,267             | 32.44      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.40   | Put        |           | 0.00000      | 0,000             | 32.44      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.40   | Call       |           | 4,251.00000  | 4,267             | 37.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 2.40   | Put        |           | 0.00000      | 0,000             | 37.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.10   | Call       |           | 587.00000    | 0,601             | 17.71      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.10   | Put        |           | 36.00000     | 0,034             | 17.71      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.00   | Call       |           | 676.00000    | 0,690             | 17.93      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.00   | Put        |           | 25.00000     | 0,023             | 17.93      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.05   | Call       |           | 631.00000    | 0,645             | 17.82      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.05   | Put        |           | 30.00000     | 0,028             | 17.82      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.95   | Call       |           | 101.00000    | 0,103             | 17.65      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.95   | Put        |           | 400.00000    | 0,386             | 17.65      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.85   | Call       |           | 127.00000    | 0,131             | 17.26      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.85   | Put        |           | 326.00000    | 0,314             | 17.26      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.75   | Call       |           | 160.00000    | 0,165             | 16.87      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.75   | Put        |           | 259.00000    | 0,248             | 16.87      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.55   | Call       |           | 255.00000    | 0,262             | 16.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.55   | Put        |           | 154.00000    | 0,145             | 16.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.45   | Call       |           | 317.00000    | 0,327             | 16.92      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.45   | Put        |           | 116.00000    | 0,110             | 16.92      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.35   | Call       |           | 387.00000    | 0,398             | 17.15      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.35   | Put        |           | 86.00000     | 0,081             | 17.15      | 0.00  | 0                | 0.00          |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.25   | Call       |           | 463.00000    | 0,475             | 17.37      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.25   | Put        |           | 62.00000     | 0,058             | 17.37      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.15   | Call       |           | 545.00000    | 0,558             | 17.60      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.15   | Put        |           | 44.00000     | 0,041             | 17.60      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.20   | Call       |           | 503.00000    | 0,516             | 17.48      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.20   | Put        |           | 52.00000     | 0,049             | 17.48      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 7.10   | Call       |           | 70.00000     | 0,072             | 18.24      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 7.10   | Put        |           | 519.00000    | 0,505             | 18.24      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 7.00   | Call       |           | 89.00000     | 0,092             | 17.85      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 7.00   | Put        |           | 438.00000    | 0,425             | 17.85      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.90   | Call       |           | 113.00000    | 0,116             | 17.46      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.90   | Put        |           | 362.00000    | 0,349             | 17.46      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.80   | Call       |           | 143.00000    | 0,147             | 17.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.80   | Put        |           | 292.00000    | 0,280             | 17.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.70   | Call       |           | 179.00000    | 0,184             | 16.67      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.70   | Put        |           | 228.00000    | 0,217             | 16.67      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.60   | Call       |           | 226.00000    | 0,233             | 16.58      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.60   | Put        |           | 175.00000    | 0,166             | 16.58      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.50   | Call       |           | 285.00000    | 0,293             | 16.81      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.50   | Put        |           | 134.00000    | 0,126             | 16.81      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.40   | Call       |           | 351.00000    | 0,361             | 17.03      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.40   | Put        |           | 100.00000    | 0,094             | 17.03      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.30   | Call       |           | 424.00000    | 0,436             | 17.26      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.30   | Put        |           | 73.00000     | 0,069             | 17.26      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 15/03/2010 Foreign Exchange Future | 6.65   | Call       |           | 200.00000    | 0,206             | 16.47      | 0.00  | 0                | 0.00          |



| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 6.65   | Put        |           | 199.00000    | 0,189             | 16.47      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 15.10  | Call       |           | 0.00000      | 0,000             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 15.10  | Put        |           | 8,449.00000  | 8,433             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.10  | Call       |           | 0.00000      | 0,000             | 42.02      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.10  | Put        |           | 6,449.00000  | 6,433             | 42.02      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.10  | Call       |           | 0.00000      | 0,000             | 33.90      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.10  | Put        |           | 4,449.00000  | 4,433             | 33.90      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.10   | Call       |           | 1.00000      | 0,001             | 26.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.10   | Put        |           | 2,450.00000  | 2,434             | 26.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.10   | Call       |           | 1,552.00000  | 1,568             | 23.38      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.10   | Put        |           | 1.00000      | 0,001             | 23.38      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.10   | Call       |           | 2,551.00000  | 2,567             | 29.08      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.10   | Put        |           | 0.00000      | 0,000             | 29.08      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.10   | Call       |           | 3,551.00000  | 3,567             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.10   | Put        |           | 0.00000      | 0,000             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 15.05  | Call       |           | 0.00000      | 0,000             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 15.05  | Put        |           | 8,399.00000  | 8,383             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.05  | Call       |           | 0.00000      | 0,000             | 41.86      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.05  | Put        |           | 6,399.00000  | 6,383             | 41.86      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.05  | Call       |           | 0.00000      | 0,000             | 33.69      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.05  | Put        |           | 4,399.00000  | 4,383             | 33.69      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.05   | Call       |           | 1.00000      | 0,001             | 25.87      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.05   | Put        |           | 2,400.00000  | 2,384             | 25.87      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 7.05   | Call       |           | 79.00000     | 0,081             | 18.05      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 7.05   | Put        |           | 478.00000    | 0,464             | 18.05      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.05   | Call       |           | 1,602.00000  | 1,618             | 23.81      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.05   | Put        |           | 1.00000      | 0,001             | 23.81      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.05   | Call       |           | 2,601.00000  | 2,617             | 29.25      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.05   | Put        |           | 0.00000      | 0,000             | 29.25      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.05   | Call       |           | 3,601.00000  | 3,617             | 34.98      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.05   | Put        |           | 0.00000      | 0,000             | 34.98      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 15.00  | Call       |           | 0.00000      | 0,000             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 15.00  | Put        |           | 8,349.00000  | 8,333             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.00  | Call       |           | 0.00000      | 0,000             | 41.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.00  | Put        |           | 6,349.00000  | 6,333             | 41.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.00  | Call       |           | 0.00000      | 0,000             | 33.47      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.00  | Put        |           | 4,349.00000  | 4,333             | 33.47      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.00   | Call       |           | 1.00000      | 0,001             | 25.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.00   | Put        |           | 2,350.00000  | 2,334             | 25.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.00   | Call       |           | 1,652.00000  | 1,668             | 24.23      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.00   | Put        |           | 1.00000      | 0,001             | 24.23      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.00   | Call       |           | 2,651.00000  | 2,667             | 29.42      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.00   | Put        |           | 0.00000      | 0,000             | 29.42      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.00   | Call       |           | 3,651.00000  | 3,667             | 35.34      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.00   | Put        |           | 0.00000      | 0,000             | 35.34      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 15.15  | Call       |           | 0.00000      | 0,000             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 15.15  | Put        |           | 8,499.00000  | 8,483             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.15  | Call       |           | 0.00000      | 0,000             | 42.18      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.15  | Put        |           | 6,499.00000  | 6,483             | 42.18      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.15  | Call       |           | 0.00000      | 0,000             | 34.12      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.15  | Put        |           | 4,499.00000  | 4,483             | 34.12      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.15   | Call       |           | 1.00000      | 0,001             | 26.25      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.15   | Put        |           | 2,500.00000  | 2,484             | 26.25      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 7.15   | Call       |           | 62.00000     | 0,064             | 18.44      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 7.15   | Put        |           | 561.00000    | 0,547             | 18.44      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.15   | Call       |           | 1,503.00000  | 1,519             | 22.96      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.15   | Put        |           | 2.00000      | 0,002             | 22.96      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.15   | Call       |           | 2,501.00000  | 2,517             | 28.91      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.15   | Put        |           | 0.00000      | 0,000             | 28.91      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.15   | Call       |           | 3,501.00000  | 3,517             | 34.25      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.15   | Put        |           | 0.00000      | 0,000             | 34.25      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 15.25  | Call       |           | 0.00000      | 0,000             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 15.25  | Put        |           | 8,599.00000  | 8,583             | 46.97      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.25  | Call       |           | 0.00000      | 0,000             | 42.50      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 13.25  | Put        |           | 6,599.00000  | 6,583             | 42.50      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.25  | Call       |           | 0.00000      | 0,000             | 34.55      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 11.25  | Put        |           | 4,599.00000  | 4,583             | 34.55      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.25   | Call       |           | 1.00000      | 0,001             | 26.63      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 9.25   | Put        |           | 2,600.00000  | 2,584             | 26.63      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 7.25   | Call       |           | 49.00000     | 0,050             | 18.83      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 7.25   | Put        |           | 648.00000    | 0,633             | 18.83      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.25   | Call       |           | 1,403.00000  | 1,419             | 22.11      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 5.25   | Put        |           | 2.00000      | 0,002             | 22.11      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.25   | Call       |           | 2,401.00000  | 2,417             | 28.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 4.25   | Put        |           | 0.00000      | 0,000             | 28.57      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.25   | Call       |           | 3,401.00000  | 3,417             | 33.53      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 15/03/2010 | Foreign Exchange Future | 3.25   | Put        |           | 0.00000      | 0,000             | 33.53      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future |        |            | 6.71630   | 6.70130      |                   | 16.88      | 0.00  | 0                | 409.00        |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.60  | Call       |           | 0.00000      | 0,000             | 34.42      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.60  | Put        |           | 7,899.00000  | 7,884             | 34.42      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.60  | Call       |           | 1.00000      | 0,001             | 30.59      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.60  | Put        |           | 5,900.00000  | 5,885             | 30.59      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.60  | Call       |           | 3.00000      | 0,003             | 26.64      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.60  | Put        |           | 3,902.00000  | 3,887             | 26.64      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.60   | Call       |           | 38.00000     | 0,038             | 24.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.60   | Put        |           | 1,937.00000  | 1,922             | 24.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.60   | Call       |           | 353.00000    | 0,360             | 16.72      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.60   | Put        |           | 252.00000    | 0,244             | 16.72      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.60   | Call       |           | 1,114.00000  | 1,129             | 16.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.60   | Put        |           | 13.00000     | 0,013             | 16.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.60   | Call       |           | 2,103.00000  | 2,118             | 23.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.60   | Put        |           | 2.00000      | 0,002             | 23.07      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.60   | Call       |           | 3,101.00000  | 3,116             | 27.76      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.60   | Put        |           | 0.00000      | 0,000             | 27.76      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 2.60   | Call       |           | 4,101.00000  | 4,116             | 22.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 2.60   | Put        |           | 0.00000      | 0,000             | 22.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.55  | Call       |           | 0.00000      | 0,000             | 34.33      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.55  | Put        |           | 7,849.00000  | 7,834             | 34.33      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.55  | Call       |           | 1.00000      | 0,001             | 30.49      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.55  | Put        |           | 5,850.00000  | 5,835             | 30.49      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.55  | Call       |           | 3.00000      | 0,003             | 26.60      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.55  | Put        |           | 3,852.00000  | 3,837             | 26.60      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.55   | Call       |           | 39.00000     | 0,040             | 24.56      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.55   | Put        |           | 1,888.00000  | 1,874             | 24.56      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.55   | Call       |           | 379.00000    | 0,387             | 16.65      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.55   | Put        |           | 228.00000    | 0,221             | 16.65      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.55   | Call       |           | 1,163.00000  | 1,178             | 16.42      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.55   | Put        |           | 12.00000     | 0,012             | 16.42      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.55   | Call       |           | 2,153.00000  | 2,168             | 23.36      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.55   | Put        |           | 2.00000      | 0,002             | 23.36      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.55   | Call       |           | 3,151.00000  | 3,166             | 27.47      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.55   | Put        |           | 0.00000      | 0,000             | 27.47      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 2.55   | Call       |           | 4,151.00000  | 4,166             | 22.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 2.55   | Put        |           | 0.00000      | 0,000             | 22.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.50  | Call       |           | 0.00000      | 0,000             | 34.23      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.50  | Put        |           | 7,799.00000  | 7,784             | 34.23      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.50  | Call       |           | 1.00000      | 0,001             | 30.38      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.50  | Put        |           | 5,800.00000  | 5,785             | 30.38      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.50  | Call       |           | 3.00000      | 0,003             | 26.56      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.50  | Put        |           | 3,802.00000  | 3,787             | 26.56      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.50   | Call       |           | 41.00000     | 0,042             | 24.35      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.50   | Put        |           | 1,840.00000  | 1,826             | 24.35      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.50   | Call       |           | 406.00000    | 0,414             | 16.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.50   | Put        |           | 205.00000    | 0,198             | 16.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.50   | Call       |           | 1,212.00000  | 1,227             | 16.77      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.50   | Put        |           | 11.00000     | 0,011             | 16.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.50   | Call       |           | 2,203.00000  | 2,218             | 23.65      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.50   | Put        |           | 2.00000      | 0,002             | 23.65      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.50   | Call       |           | 3,201.00000  | 3,216             | 27.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.50   | Put        |           | 0.00000      | 0,000             | 27.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 2.50   | Call       |           | 4,201.00000  | 4,216             | 22.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 2.50   | Put        |           | 0.00000      | 0,000             | 22.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.70   | Call       |           | 306.00000    | 0,312             | 16.88      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.70   | Put        |           | 305.00000    | 0,296             | 16.88      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.85  | Call       |           | 0.00000      | 0,000             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.85  | Put        |           | 8,149.00000  | 8,134             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.85  | Call       |           | 1.00000      | 0,001             | 31.08      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.85  | Put        |           | 6,150.00000  | 6,135             | 31.08      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.85  | Call       |           | 2.00000      | 0,002             | 27.02      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.85  | Put        |           | 4,151.00000  | 4,136             | 27.02      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.85   | Call       |           | 29.00000     | 0,029             | 25.30      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.85   | Put        |           | 2,178.00000  | 2,163             | 25.30      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.85   | Call       |           | 251.00000    | 0,256             | 17.50      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.85   | Put        |           | 400.00000    | 0,390             | 17.50      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.85   | Call       |           | 881.00000    | 0,895             | 15.58      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.85   | Put        |           | 30.00000     | 0,029             | 15.58      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.85   | Call       |           | 1,855.00000  | 1,870             | 21.41      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.85   | Put        |           | 4.00000      | 0,004             | 21.41      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.85   | Call       |           | 2,852.00000  | 2,867             | 27.45      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.85   | Put        |           | 1.00000      | 0,001             | 27.45      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 2.85   | Call       |           | 3,851.00000  | 3,866             | 23.48      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 2.85   | Put        |           | 0.00000      | 0,000             | 23.48      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.75  | Call       |           | 0.00000      | 0,000             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.75  | Put        |           | 8,049.00000  | 8,034             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.75  | Call       |           | 1.00000      | 0,001             | 30.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.75  | Put        |           | 6,050.00000  | 6,035             | 30.89      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.75  | Call       |           | 2.00000      | 0,002             | 26.82      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.75  | Put        |           | 4,051.00000  | 4,036             | 26.82      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.75   | Call       |           | 33.00000     | 0,033             | 25.22      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.75   | Put        |           | 2,082.00000  | 2,067             | 25.22      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.75   | Call       |           | 286.00000    | 0,292             | 17.08      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.75   | Put        |           | 335.00000    | 0,326             | 17.08      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.75   | Call       |           | 971.00000    | 0,985             | 15.42      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.75   | Put        |           | 20.00000     | 0,019             | 15.42      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.75   | Call       |           | 1,954.00000  | 1,969             | 22.13      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.75   | Put        |           | 3.00000      | 0,003             | 22.13      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.75   | Call       |           | 2,952.00000  | 2,967             | 28.03      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.75   | Put        |           | 1.00000      | 0,001             | 28.03      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 2.75   | Call       |           | 3,951.00000  | 3,966             | 22.91      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 2.75   | Put        |           | 0.00000      | 0,000             | 22.91      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.90  | Call       |           | 0.00000      | 0,000             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.90  | Put        |           | 8,199.00000  | 8,184             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.90  | Call       |           | 0.00000      | 0,000             | 31.17      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.90  | Put        |           | 6,199.00000  | 6,184             | 31.17      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.90  | Call       |           | 2.00000      | 0,002             | 27.12      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.90  | Put        |           | 4,201.00000  | 4,186             | 27.12      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.90   | Call       |           | 27.00000     | 0,027             | 25.34      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.90   | Put        |           | 2,226.00000  | 2,211             | 25.34      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.90   | Call       |           | 235.00000    | 0,240             | 17.71      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.90   | Put        |           | 434.00000    | 0,424             | 17.71      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.90   | Call       |           | 837.00000    | 0,851             | 15.65      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.90   | Put        |           | 36.00000     | 0,035             | 15.65      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.90   | Call       |           | 1,805.00000  | 1,820             | 21.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.90   | Put        |           | 4.00000      | 0,004             | 21.06      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.90   | Call       |           | 2,802.00000  | 2,817             | 27.16      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.90   | Put        |           | 1.00000      | 0,001             | 27.16      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 2.90   | Call       |           | 3,801.00000  | 3,816             | 23.76      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 2.90   | Put        |           | 0.00000      | 0,000             | 23.76      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.80  | Call       |           | 0.00000      | 0,000             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 14.80  | Put        |           | 8,099.00000  | 8,084             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.80  | Call       |           | 1.00000      | 0,001             | 30.98      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 12.80  | Put        |           | 6,100.00000  | 6,085             | 30.98      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.80  | Call       |           | 2.00000      | 0,002             | 26.92      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 10.80  | Put        |           | 4,101.00000  | 4,086             | 26.92      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.80   | Call       |           | 31.00000     | 0,031             | 25.26      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 8.80   | Put        |           | 2,130.00000  | 2,115             | 25.26      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.80   | Call       |           | 268.00000    | 0,273             | 17.29      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.80   | Put        |           | 367.00000    | 0,357             | 17.29      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.80   | Call       |           | 925.00000    | 0,940             | 15.50      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.80   | Put        |           | 24.00000     | 0,024             | 15.50      | 0.00  | 0                | 0.00          |



| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.80   | Call       |           | 1,904.00000  | 1,919             | 21.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.80   | Put        |           | 3.00000      | 0,003             | 21.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.80   | Call       |           | 2,902.00000  | 2,917             | 27.74      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.80   | Put        |           | 1.00000      | 0,001             | 27.74      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.80   | Call       |           | 3,901.00000  | 3,916             | 23.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.80   | Put        |           | 0.00000      | 0,000             | 23.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.65  | Call       |           | 0.00000      | 0,000             | 34.52      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.65  | Put        |           | 7,949.00000  | 7,934             | 34.52      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.65  | Call       |           | 1.00000      | 0,001             | 30.69      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.65  | Put        |           | 5,950.00000  | 5,935             | 30.69      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.65  | Call       |           | 2.00000      | 0,002             | 26.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.65  | Put        |           | 3,951.00000  | 3,936             | 26.68      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.65   | Call       |           | 36.00000     | 0,037             | 24.98      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.65   | Put        |           | 1,985.00000  | 1,971             | 24.98      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.65   | Call       |           | 329.00000    | 0,335             | 16.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.65   | Put        |           | 278.00000    | 0,269             | 16.80      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.65   | Call       |           | 1,065.00000  | 1,080             | 15.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.65   | Put        |           | 14.00000     | 0,014             | 15.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.65   | Call       |           | 2,054.00000  | 2,069             | 22.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.65   | Put        |           | 3.00000      | 0,003             | 22.77      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.65   | Call       |           | 3,051.00000  | 3,066             | 28.04      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.65   | Put        |           | 0.00000      | 0,000             | 28.04      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.65   | Call       |           | 4,051.00000  | 4,066             | 22.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.65   | Put        |           | 0.00000      | 0,000             | 22.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.15  | Call       |           | 0.00000      | 0,000             | 34.62      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 15.15  | Put        |           | 8,449.00000  | 8,434             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 13.15  | Call       |           | 0.00000      | 0,000             | 31.65      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 13.15  | Put        |           | 6,449.00000  | 6,434             | 31.65      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 11.15  | Call       |           | 2.00000      | 0,002             | 27.63      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 11.15  | Put        |           | 4,451.00000  | 4,436             | 27.63      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 9.15   | Call       |           | 19.00000     | 0,019             | 25.53      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 9.15   | Put        |           | 2,468.00000  | 2,453             | 25.53      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 7.15   | Call       |           | 170.00000    | 0,174             | 18.75      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 7.15   | Put        |           | 619.00000    | 0,608             | 18.75      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.15   | Call       |           | 635.00000    | 0,647             | 16.04      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 6.15   | Put        |           | 84.00000     | 0,081             | 16.04      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.15   | Call       |           | 1,557.00000  | 1,572             | 19.27      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 5.15   | Put        |           | 6.00000      | 0,006             | 19.27      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.15   | Call       |           | 2,552.00000  | 2,567             | 25.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 4.15   | Put        |           | 1.00000      | 0,001             | 25.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.15   | Call       |           | 3,551.00000  | 3,566             | 25.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 3.15   | Put        |           | 0.00000      | 0,000             | 25.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 15.10  | Call       |           | 0.00000      | 0,000             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 15.10  | Put        |           | 8,399.00000  | 8,384             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 13.10  | Call       |           | 0.00000      | 0,000             | 31.56      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 13.10  | Put        |           | 6,399.00000  | 6,384             | 31.56      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 11.10  | Call       |           | 2.00000      | 0,002             | 27.53      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 11.10  | Put        |           | 4,401.00000  | 4,386             | 27.53      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 9.10   | Call       |           | 20.00000     | 0,020             | 25.49      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/06/2010 | Foreign Exchange Future | 9.10   | Put        |           | 2,419.00000  | 2,404             | 25.49      | 0.00  | 0                | 0.00          |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.10   | Call       |           | 182.00000    | 0,185             | 18.54      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.10   | Put        |           | 581.00000    | 0,569             | 18.54      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.10   | Call       |           | 673.00000    | 0,686             | 15.96      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.10   | Put        |           | 72.00000     | 0,070             | 15.96      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.10   | Call       |           | 1,607.00000  | 1,621             | 19.63      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.10   | Put        |           | 6.00000      | 0,005             | 19.63      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.10   | Call       |           | 2,602.00000  | 2,617             | 25.99      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.10   | Put        |           | 1.00000      | 0,001             | 25.99      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.10   | Call       |           | 3,601.00000  | 3,616             | 24.90      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.10   | Put        |           | 0.00000      | 0,000             | 24.90      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.00  | Call       |           | 0.00000      | 0,000             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.00  | Put        |           | 8,299.00000  | 8,284             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.00  | Call       |           | 0.00000      | 0,000             | 31.36      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.00  | Put        |           | 6,299.00000  | 6,284             | 31.36      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.00  | Call       |           | 2.00000      | 0,002             | 27.33      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.00  | Put        |           | 4,301.00000  | 4,286             | 27.33      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.00   | Call       |           | 23.00000     | 0,023             | 25.41      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.00   | Put        |           | 2,322.00000  | 2,307             | 25.41      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.00   | Call       |           | 207.00000    | 0,210             | 18.12      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.00   | Put        |           | 506.00000    | 0,494             | 18.12      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.00   | Call       |           | 753.00000    | 0,766             | 15.81      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.00   | Put        |           | 52.00000     | 0,050             | 15.81      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.00   | Call       |           | 1,706.00000  | 1,721             | 20.34      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.00   | Put        |           | 5.00000      | 0,005             | 20.34      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.00   | Call       |           | 2,702.00000  | 2,717             | 26.57      | 0.00  | 0                | 0.00          |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.00   | Put        |           | 1.00000      | 0,001             | 26.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.00   | Call       |           | 3,701.00000  | 3,716             | 24.33      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.00   | Put        |           | 0.00000      | 0,000             | 24.33      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.95  | Call       |           | 0.00000      | 0,000             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 14.95  | Put        |           | 8,249.00000  | 8,234             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.95  | Call       |           | 0.00000      | 0,000             | 31.27      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 12.95  | Put        |           | 6,249.00000  | 6,234             | 31.27      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.95  | Call       |           | 2.00000      | 0,002             | 27.23      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 10.95  | Put        |           | 4,251.00000  | 4,236             | 27.23      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.95   | Call       |           | 25.00000     | 0,025             | 25.38      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 8.95   | Put        |           | 2,274.00000  | 2,259             | 25.38      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.95   | Call       |           | 220.00000    | 0,224             | 17.91      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.95   | Put        |           | 469.00000    | 0,458             | 17.91      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.95   | Call       |           | 795.00000    | 0,808             | 15.73      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.95   | Put        |           | 44.00000     | 0,042             | 15.73      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.95   | Call       |           | 1,755.00000  | 1,770             | 20.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.95   | Put        |           | 4.00000      | 0,004             | 20.70      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.95   | Call       |           | 2,752.00000  | 2,767             | 26.86      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.95   | Put        |           | 1.00000      | 0,001             | 26.86      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.95   | Call       |           | 3,751.00000  | 3,766             | 24.05      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 2.95   | Put        |           | 0.00000      | 0,000             | 24.05      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.20  | Call       |           | 0.00000      | 0,000             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.20  | Put        |           | 8,499.00000  | 8,484             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.20  | Call       |           | 0.00000      | 0,000             | 31.75      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.20  | Put        |           | 6,499.00000  | 6,484             | 31.75      | 0.00  | 0                | 0.00          |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.20  | Call       |           | 1.00000      | 0,001             | 27.73      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.20  | Put        |           | 4,500.00000  | 4,485             | 27.73      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.20   | Call       |           | 18.00000     | 0,018             | 25.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.20   | Put        |           | 2,517.00000  | 2,502             | 25.57      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.20   | Call       |           | 160.00000    | 0,163             | 18.95      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.20   | Put        |           | 659.00000    | 0,647             | 18.95      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.20   | Call       |           | 598.00000    | 0,610             | 16.11      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.20   | Put        |           | 97.00000     | 0,094             | 16.11      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.20   | Call       |           | 1,508.00000  | 1,522             | 18.91      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.20   | Put        |           | 7.00000      | 0,006             | 18.91      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.20   | Call       |           | 2,502.00000  | 2,517             | 25.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.20   | Put        |           | 1.00000      | 0,001             | 25.40      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.20   | Call       |           | 3,501.00000  | 3,516             | 25.47      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.20   | Put        |           | 0.00000      | 0,000             | 25.47      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.05  | Call       |           | 0.00000      | 0,000             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.05  | Put        |           | 8,349.00000  | 8,334             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.05  | Call       |           | 0.00000      | 0,000             | 31.46      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.05  | Put        |           | 6,349.00000  | 6,334             | 31.46      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.05  | Call       |           | 2.00000      | 0,002             | 27.43      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.05  | Put        |           | 4,351.00000  | 4,336             | 27.43      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.05   | Call       |           | 22.00000     | 0,022             | 25.45      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.05   | Put        |           | 2,371.00000  | 2,356             | 25.45      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.05   | Call       |           | 194.00000    | 0,197             | 18.33      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.05   | Put        |           | 543.00000    | 0,531             | 18.33      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.05   | Call       |           | 712.00000    | 0,725             | 15.88      | 0.00  | 0                | 0.00          |

| Contract Details                              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.05   | Put        |           | 61.00000     | 0,059             | 15.88      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.05   | Call       |           | 1,656.00000  | 1,671             | 19.98      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.05   | Put        |           | 5.00000      | 0,005             | 19.98      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.05   | Call       |           | 2,652.00000  | 2,667             | 26.28      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.05   | Put        |           | 1.00000      | 0,001             | 26.28      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.05   | Call       |           | 3,651.00000  | 3,666             | 24.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.05   | Put        |           | 0.00000      | 0,000             | 24.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.25  | Call       |           | 0.00000      | 0,000             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 15.25  | Put        |           | 8,549.00000  | 8,534             | 34.62      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.25  | Call       |           | 0.00000      | 0,000             | 31.84      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 13.25  | Put        |           | 6,549.00000  | 6,534             | 31.84      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.25  | Call       |           | 1.00000      | 0,001             | 27.84      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 11.25  | Put        |           | 4,550.00000  | 4,535             | 27.84      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.25   | Call       |           | 16.00000     | 0,017             | 25.61      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 9.25   | Put        |           | 2,565.00000  | 2,551             | 25.61      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.25   | Call       |           | 150.00000    | 0,153             | 19.16      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 7.25   | Put        |           | 699.00000    | 0,687             | 19.16      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.25   | Call       |           | 563.00000    | 0,574             | 16.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 6.25   | Put        |           | 112.00000    | 0,108             | 16.19      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.25   | Call       |           | 1,458.00000  | 1,473             | 18.56      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 5.25   | Put        |           | 7.00000      | 0,007             | 18.56      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.25   | Call       |           | 2,452.00000  | 2,467             | 25.11      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 4.25   | Put        |           | 1.00000      | 0,001             | 25.11      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.25   | Call       |           | 3,451.00000  | 3,466             | 25.76      | 0.00  | 0                | 0.00          |
| AU\$ / ROn 14/06/2010 Foreign Exchange Future | 3.25   | Put        |           | 0.00000      | 0,000             | 25.76      | 0.00  | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 13/09/2010 | Foreign Exchange Future |        |            | 6.76170   | 6.74270      |                   | 17.11      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 13/09/2010 | Foreign Exchange Future | 6.91   | Call       |           | 327.00000    | 0,334             | 17.65      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 13/09/2010 | Foreign Exchange Future | 6.91   | Put        |           | 491.00000    | 0,479             | 17.65      | 0.00  | 0                | 0.00          |
| CRD1 On          | 04/02/2010 | Index Future            |        |            | 131.05300 | 130.95400    |                   |            | 0.00  | 0                | 2.00          |
| CRD1 On          | 06/05/2010 | Index Future            |        |            | 133.44700 | 133.34600    |                   |            | 0.00  | 0                | 0.00          |
| GOVI On          | 04/02/2010 | GOVI                    |        |            | 302.64600 | 302.26700    |                   | 5.37       | 0.00  | 0                | 1,132.00      |
| GOVI On          | 04/02/2010 | GOVI                    | 304.00 | Call       |           | 12,894.00000 | 1,408             | 5.37       | 0.00  | 0                | 0.00          |
| GOVI On          | 04/02/2010 | GOVI                    | 304.00 | Put        |           | 30,224.00000 | 2,762             | 5.37       | 0.00  | 0                | 0.00          |
| GOVI On          | 06/05/2010 | GOVI                    |        |            | 308.17400 | 307.78900    |                   | 6.80       | 0.00  | 0                | 0.00          |
| GOVI On          | 06/05/2010 | GOVI                    | 309.80 | Call       |           | 40,026.00000 | 4,156             | 6.80       | 0.00  | 0                | 0.00          |
| GOVI On          | 06/05/2010 | GOVI                    | 309.80 | Put        |           | 60,136.00000 | 5,782             | 6.80       | 0.00  | 0                | 0.00          |
| GOVI On          | 05/08/2010 | GOVI                    |        |            | 313.91400 | 313.52100    |                   | 6.57       | 0.00  | 0                | 0.00          |
| GOVI On          | 05/08/2010 | GOVI                    | 315.60 | Call       |           | 53,816.00000 | 5,549             | 6.57       | 0.00  | 0                | 0.00          |
| GOVI On          | 05/08/2010 | GOVI                    | 315.60 | Put        |           | 74,606.00000 | 7,235             | 6.57       | 0.00  | 0                | 0.00          |
| GVIX On          | 01/01/2029 | LIVE INDEX              |        |            | 110.00000 | 110.00000    |                   |            | 0.00  | 0                | 0.00          |
| ILBI On          | 04/02/2010 | Index Future            |        |            | 362.93700 | 362.93700    |                   |            | 0.00  | 0                | 425.00        |
| J153 On          | 31/08/2010 | Interest Rate Swap      |        |            | 6.89407   | 6.91238      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J157 On          | 15/09/2015 | Interest Rate Swap      |        |            | 8.82200   | 8.76200      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J186 On          | 21/12/2026 | Interest Rate Swap      |        |            | 8.68300   | 8.59300      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J201 On          | 22/12/2014 | Interest Rate Swap      |        |            | 8.65500   | 8.60600      |                   | 15.00      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                        | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| J203             | On | 15/09/2017 | Interest Rate Swap     |        |            | 8.97500   | 8.90500      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J204             | On | 21/12/2018 | Interest Rate Swap     |        |            | 8.96200   | 8.88300      |                   | 15.00      | 0.00  | 0                | 0.00          |
| J207             | On | 15/01/2020 | Interest Rate Swap     |        |            | 8.99700   | 8.91100      |                   | 15.00      | 0.00  | 0                | 0.00          |
| JFRA             | On | 04/02/2010 | Jibar Tradeable Future |        |            | 6.97700   | 6.96600      |                   | 0.26       | 0.00  | 0                | 0.00          |
| JFRA             | On | 06/05/2010 | Jibar Tradeable Future |        |            | 7.12100   | 7.10400      |                   | 0.33       | 0.00  | 0                | 0.00          |
| JFRA             | On | 05/08/2010 | Jibar Tradeable Future |        |            | 7.32900   | 7.32800      |                   | 0.36       | 0.00  | 0                | 0.00          |
| JFRA             | On | 04/11/2010 | Jibar Tradeable Future |        |            | 7.66000   | 7.63400      |                   | 0.38       | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 20/01/2010 | Jibar Tradeable Future |        |            | 7.20500   | 7.20500      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 17/02/2010 | Jibar Tradeable Future |        |            | 7.14000   | 7.14000      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 17/03/2010 | Jibar Tradeable Future |        |            | 7.09800   | 7.09800      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 21/04/2010 | Jibar Tradeable Future |        |            | 7.09600   | 7.09600      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 19/05/2010 | Jibar Tradeable Future |        |            | 7.32500   | 7.32500      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 15/06/2010 | Jibar Tradeable Future |        |            | 7.10400   | 7.10400      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 15/09/2010 | Jibar Tradeable Future |        |            | 7.25500   | 7.25500      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 15/12/2010 | Jibar Tradeable Future |        |            | 7.48800   | 7.48800      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 16/03/2011 | Jibar Tradeable Future |        |            | 7.81300   | 7.81300      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 15/06/2011 | Jibar Tradeable Future |        |            | 8.20200   | 8.20200      |                   |            | 0.00  | 0                | 5,000.00      |
| JIBAR F          | On | 21/09/2011 | Jibar Tradeable Future |        |            | 8.60100   | 8.60100      |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 21/12/2011 | Jibar Tradeable Future |        |            | 8.80000   | 8.80000      |                   |            | 0.00  | 0                | 0.00          |
| JN02             | On | 04/02/2010 | JNOTE                  |        |            | 7.88100   | 7.85100      |                   | 2.63       | 0.00  | 0                | 0.00          |
| JN05             | On | 04/02/2010 | JNOTE                  |        |            | 8.79400   | 8.73500      |                   | 5.41       | 0.00  | 0                | 0.00          |



| Contract Details |    |            |              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| JN10             | On | 04/02/2010 | JNOTE        |        |            | 9.02700   | 8.93500      |                   | 8.73       | 0.00  | 0                | 0.00          |
| JROD             | On | 31/12/2009 | Rodi         |        |            | 6.84200   | 6.85200      |                   |            | 0.00  | 0                | 0.00          |
| JROD             | On | 29/01/2010 | Rodi         |        |            | 7.00900   | 7.03400      |                   |            | 0.00  | 0                | 0.00          |
| JROD             | On | 26/02/2010 | Rodi         |        |            | 6.98400   | 7.00200      |                   |            | 0.00  | 0                | 0.00          |
| JROD             | On | 31/03/2010 | Rodi         |        |            | 7.18400   | 7.20000      |                   |            | 0.00  | 0                | 0.00          |
| OTH1             | On | 04/02/2010 | Index Future |        |            | 291.77600 | 291.42700    |                   |            | 0.00  | 0                | 3.00          |
| OTH1             | On | 06/05/2010 | Index Future |        |            | 297.10600 | 296.75100    |                   |            | 0.00  | 0                | 0.00          |
| R155             | On | 04/02/2010 | Bond Future  |        |            | 7.59100   | 7.61600      |                   | 1.50       | 0.00  | 0                | 31.00         |
| R155             | On | 04/02/2010 | Bond Future  | 7.50   | Call       |           | 137.00000    | 0,149             | 1.50       | 0.00  | 0                | 0.00          |
| R155             | On | 04/02/2010 | Bond Future  | 7.50   | Put        |           | 313.00000    | 0,287             | 1.50       | 0.00  | 0                | 0.00          |
| R157             | On | 04/02/2010 | Bond Future  |        |            | 8.42500   | 8.44600      |                   | 5.25       | 0.00  | 0                | 6,893.00      |
| R157             | On | 04/02/2010 | Bond Future  | 7.75   | Call       |           | 38.00000     | 0,040             | 5.12       | 0.00  | 0                | 0.00          |
| R157             | On | 04/02/2010 | Bond Future  | 7.75   | Put        |           | 3,577.00000  | 3,474             | 5.12       | 0.00  | 0                | 0.00          |
| R157             | On | 06/05/2010 | Bond Future  |        |            | 8.49700   | 8.52000      |                   | 5.25       | 0.00  | 0                | 0.00          |
| R157             | On | 06/05/2010 | Bond Future  | 8.50   | Call       |           | 1,474.00000  | 1,523             | 5.25       | 0.00  | 0                | 0.00          |
| R157             | On | 06/05/2010 | Bond Future  | 8.50   | Put        |           | 1,570.00000  | 1,509             | 5.25       | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future  |        |            | 8.54200   | 8.56600      |                   | 5.00       | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future  | 8.75   | Call       |           | 2,411.00000  | 2,470             | 5.10       | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future  | 8.75   | Put        |           | 1,575.00000  | 1,524             | 5.10       | 0.00  | 0                | 0.00          |
| R186             | On | 04/02/2010 | Bond Future  |        |            | 9.04100   | 9.06100      |                   | 11.50      | 0.00  | 0                | 18,509.00     |
| R186             | On | 04/02/2010 | Bond Future  | 8.25   | Call       |           | 44.00000     | 0,046             | 11.28      | 0.00  | 0                | 0.00          |
| R186             | On | 04/02/2010 | Bond Future  | 8.25   | Put        |           | 8,024.00000  | 7,839             | 11.28      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R186             | On | 06/05/2010 | Bond Future |        |            | 9.08900   | 9.11000      |                   | 11.50      | 0.00  | 0                | 0.00          |
| R186             | On | 06/05/2010 | Bond Future | 9.00   | Call       |           | 2,664.00000  | 2,742             | 11.50      | 0.00  | 0                | 0.00          |
| R186             | On | 06/05/2010 | Bond Future | 9.00   | Put        |           | 3,685.00000  | 3,569             | 11.50      | 0.00  | 0                | 0.00          |
| R186             | On | 05/08/2010 | Bond Future |        |            | 9.12400   | 9.14600      |                   | 11.75      | 0.00  | 0                | 0.00          |
| R186             | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 4,557.00000  | 4,660             | 11.75      | 0.00  | 0                | 0.00          |
| R186             | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 3,615.00000  | 3,518             | 11.75      | 0.00  | 0                | 0.00          |
| R201             | On | 04/02/2010 | Bond Future |        |            | 8.49100   | 8.51200      |                   | 5.00       | 0.00  | 0                | 486.00        |
| R201             | On | 04/02/2010 | Bond Future | 7.50   | Call       |           | 3.00000      | 0,003             | 4.87       | 0.00  | 0                | 0.00          |
| R201             | On | 04/02/2010 | Bond Future | 7.50   | Put        |           | 4,089.00000  | 4,006             | 4.87       | 0.00  | 0                | 0.00          |
| R201             | On | 06/05/2010 | Bond Future |        |            | 8.56000   | 8.58300      |                   | 4.75       | 0.00  | 0                | 0.00          |
| R201             | On | 06/05/2010 | Bond Future | 8.50   | Call       |           | 1,015.00000  | 1,051             | 4.75       | 0.00  | 0                | 0.00          |
| R201             | On | 06/05/2010 | Bond Future | 8.50   | Put        |           | 1,328.00000  | 1,277             | 4.75       | 0.00  | 0                | 0.00          |
| R201             | On | 05/08/2010 | Bond Future |        |            | 8.60300   | 8.62800      |                   | 4.75       | 0.00  | 0                | 0.00          |
| R201             | On | 05/08/2010 | Bond Future | 9.00   | Call       |           | 2,259.00000  | 2,314             | 4.84       | 0.00  | 0                | 0.00          |
| R201             | On | 05/08/2010 | Bond Future | 9.00   | Put        |           | 937.00000    | 0,902             | 4.84       | 0.00  | 0                | 0.00          |
| R203             | On | 04/02/2010 | Bond Future |        |            | 9.08300   | 9.10500      |                   | 7.50       | 0.00  | 0                | 1,570.00      |
| R203             | On | 04/02/2010 | Bond Future | 8.20   | Call       |           | 14.00000     | 0,015             | 7.27       | 0.00  | 0                | 0.00          |
| R203             | On | 04/02/2010 | Bond Future | 8.20   | Put        |           | 4,909.00000  | 4,794             | 7.27       | 0.00  | 0                | 0.00          |
| R203             | On | 06/05/2010 | Bond Future |        |            | 9.15700   | 9.17900      |                   | 7.75       | 0.00  | 0                | 0.00          |
| R203             | On | 06/05/2010 | Bond Future | 9.00   | Call       |           | 1,318.00000  | 1,360             | 7.63       | 0.00  | 0                | 0.00          |
| R203             | On | 06/05/2010 | Bond Future | 9.00   | Put        |           | 2,236.00000  | 2,166             | 7.63       | 0.00  | 0                | 0.00          |
| R203             | On | 05/08/2010 | Bond Future |        |            | 9.21100   | 9.23500      |                   | 7.50       | 0.00  | 0                | 0.00          |
| R203             | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 2,309.00000  | 2,366             | 7.50       | 0.00  | 0                | 0.00          |
| R203             | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 2,235.00000  | 2,173             | 7.50       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204             | On | 04/02/2010 | Bond Future |        |            | 9.06800   | 9.08900      |                   | 8.50       | 0.00  | 0                | 4,207.00      |
| R204             | On | 04/02/2010 | Bond Future | 8.20   | Call       |           | 16.00000     | 0,017             | 8.23       | 0.00  | 0                | 0.00          |
| R204             | On | 04/02/2010 | Bond Future | 8.20   | Put        |           | 5,307.00000  | 5,187             | 8.23       | 0.00  | 0                | 0.00          |
| R204             | On | 04/02/2010 | Bond Future | 9.00   | Call       |           | 774.00000    | 0,812             | 8.50       | 0.00  | 0                | 100.00        |
| R204             | On | 04/02/2010 | Bond Future | 9.00   | Put        |           | 1,287.00000  | 1,204             | 8.50       | 0.00  | 0                | 200.00        |
| R204             | On | 04/02/2010 | Bond Future | 8.50   | Call       |           | 95.00000     | 0,100             | 8.28       | 0.00  | 0                | 200.00        |
| R204             | On | 04/02/2010 | Bond Future | 8.50   | Put        |           | 3,558.00000  | 3,442             | 8.28       | 0.00  | 0                | 0.00          |
| R204             | On | 06/05/2010 | Bond Future |        |            | 9.13500   | 9.15700      |                   | 8.50       | 0.00  | 0                | 0.00          |
| R204             | On | 06/05/2010 | Bond Future | 9.00   | Call       |           | 1,492.00000  | 1,540             | 8.36       | 0.00  | 0                | 0.00          |
| R204             | On | 06/05/2010 | Bond Future | 9.00   | Put        |           | 2,378.00000  | 2,303             | 8.36       | 0.00  | 0                | 0.00          |
| R204             | On | 05/08/2010 | Bond Future |        |            | 9.18500   | 9.20800      |                   | 8.75       | 0.00  | 0                | 0.00          |
| R204             | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 2,653.00000  | 2,715             | 8.75       | 0.00  | 0                | 0.00          |
| R204             | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 2,423.00000  | 2,359             | 8.75       | 0.00  | 0                | 0.00          |
| R206             | On | 04/02/2010 | Bond Future |        |            | 8.54700   | 8.56900      |                   | 4.50       | 0.00  | 0                | 2.00          |
| R206             | On | 04/02/2010 | Bond Future | 7.50   | Call       |           | 2.00000      | 0,002             | 4.37       | 0.00  | 0                | 0.00          |
| R206             | On | 04/02/2010 | Bond Future | 7.50   | Put        |           | 3,508.00000  | 3,437             | 4.37       | 0.00  | 0                | 0.00          |
| R206             | On | 06/05/2010 | Bond Future |        |            | 8.63800   | 8.66100      |                   | 4.25       | 0.00  | 0                | 0.00          |
| R206             | On | 06/05/2010 | Bond Future | 8.75   | Call       |           | 1,135.00000  | 1,170             | 4.29       | 0.00  | 0                | 0.00          |
| R206             | On | 06/05/2010 | Bond Future | 8.75   | Put        |           | 866.00000    | 0,831             | 4.29       | 0.00  | 0                | 0.00          |
| R206             | On | 05/08/2010 | Bond Future |        |            | 8.69900   | 8.72500      |                   | 4.25       | 0.00  | 0                | 0.00          |
| R206             | On | 05/08/2010 | Bond Future | 9.00   | Call       |           | 1,713.00000  | 1,755             | 4.32       | 0.00  | 0                | 0.00          |
| R206             | On | 05/08/2010 | Bond Future | 9.00   | Put        |           | 935.00000    | 0,903             | 4.32       | 0.00  | 0                | 0.00          |
| R207             | On | 04/02/2010 | Bond Future |        |            | 9.15700   | 9.17800      |                   | 9.50       | 0.00  | 0                | 600.00        |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R207             | On | 04/02/2010 | Bond Future | 8.25   | Call       |           | 14.00000     | 0,015             | 9.22       | 0.00  | 0                | 0.00          |
| R207             | On | 04/02/2010 | Bond Future | 8.25   | Put        |           | 5,715.00000  | 5,592             | 9.22       | 0.00  | 0                | 0.00          |
| R207             | On | 06/05/2010 | Bond Future |        |            | 9.22300   | 9.24500      |                   | 9.50       | 0.00  | 0                | 0.00          |
| R207             | On | 06/05/2010 | Bond Future | 9.25   | Call       |           | 2,020.00000  | 2,078             | 9.50       | 0.00  | 0                | 0.00          |
| R207             | On | 06/05/2010 | Bond Future | 9.25   | Put        |           | 1,991.00000  | 1,922             | 9.50       | 0.00  | 0                | 0.00          |
| R207             | On | 05/08/2010 | Bond Future |        |            | 9.27300   | 9.29600      |                   | 9.75       | 0.00  | 0                | 0.00          |
| R207             | On | 05/08/2010 | Bond Future | 9.50   | Call       |           | 3,287.00000  | 3,357             | 9.94       | 0.00  | 0                | 0.00          |
| R207             | On | 05/08/2010 | Bond Future | 9.50   | Put        |           | 2,140.00000  | 2,080             | 9.94       | 0.00  | 0                | 0.00          |
| R208             | On | 04/02/2010 | Bond Future |        |            | 9.14500   | 9.16600      |                   | 10.25      | 0.00  | 0                | 5,004.00      |
| R208             | On | 04/02/2010 | Bond Future | 8.50   | Call       |           | 76.00000     | 0,080             | 9.99       | 0.00  | 0                | 0.00          |
| R208             | On | 04/02/2010 | Bond Future | 8.50   | Put        |           | 4,279.00000  | 4,155             | 9.99       | 0.00  | 0                | 0.00          |
| R208             | On | 06/05/2010 | Bond Future |        |            | 9.20300   | 9.22400      |                   | 10.25      | 0.00  | 0                | 0.00          |
| R208             | On | 06/05/2010 | Bond Future | 9.25   | Call       |           | 2,102.00000  | 2,161             | 10.25      | 0.00  | 0                | 0.00          |
| R208             | On | 06/05/2010 | Bond Future | 9.25   | Put        |           | 1,946.00000  | 1,879             | 10.25      | 0.00  | 0                | 0.00          |
| R208             | On | 05/08/2010 | Bond Future |        |            | 9.24600   | 9.26800      |                   | 10.25      | 0.00  | 0                | 0.00          |
| R208             | On | 05/08/2010 | Bond Future | 9.50   | Call       |           | 3,469.00000  | 3,540             | 10.45      | 0.00  | 0                | 0.00          |
| R208             | On | 05/08/2010 | Bond Future | 9.50   | Put        |           | 2,111.00000  | 2,052             | 10.45      | 0.00  | 0                | 0.00          |
| R209             | On | 04/02/2010 | Bond Future |        |            | 8.76400   | 8.78400      |                   | 14.25      | 0.00  | 0                | 1,799.00      |
| R209             | On | 04/02/2010 | Bond Future | 7.50   | Call       |           | 0.00000      | 0,000             | 13.63      | 0.00  | 0                | 2,500.00      |
| R209             | On | 04/02/2010 | Bond Future | 7.50   | Put        |           | 11,566.00000 | 11,405            | 13.63      | 0.00  | 0                | 0.00          |
| R209             | On | 04/02/2010 | Bond Future | 10.00  | Call       |           | 8,785.00000  | 8,944             | 15.81      | 0.00  | 0                | 0.00          |
| R209             | On | 04/02/2010 | Bond Future | 10.00  | Put        |           | 8.00000      | 0,006             | 15.81      | 0.00  | 0                | 0.00          |
| R209             | On | 06/05/2010 | Bond Future |        |            | 8.79400   | 8.81500      |                   | 14.75      | 0.00  | 0                | 0.00          |
| R209             | On | 06/05/2010 | Bond Future | 8.50   | Call       |           | 1,516.00000  | 1,568             | 14.57      | 0.00  | 0                | 0.00          |

| Contract Details               |    |            | Strike       | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest     |        |
|--------------------------------|----|------------|--------------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|-------------------|--------|
| R209                           | On | 06/05/2010 | Bond Future  | 8.50       | Put       |              | 4,093.00000       | 3,978      | 14.57                | 0.00             | 0                 | 0.00   |
| R209                           | On | 05/08/2010 | Bond Future  |            |           | 8.81300      | 8.83400           |            | 14.75                | 0.00             | 0                 | 0.00   |
| R209                           | On | 05/08/2010 | Bond Future  | 8.75       | Call      |              | 3,154.00000       | 3,228      | 14.75                | 0.00             | 0                 | 0.00   |
| R209                           | On | 05/08/2010 | Bond Future  | 8.75       | Put       |              | 3,824.00000       | 3,732      | 14.75                | 0.00             | 0                 | 0.00   |
| TRT1                           | On | 04/02/2010 | Index Future |            |           | 298.88800    | 298.51500         |            |                      | 0.00             | 0                 | 100.00 |
| TRT1                           | On | 06/05/2010 | Index Future |            |           | 304.34800    | 303.96900         |            |                      | 0.00             | 0                 | 0.00   |
| <b>Total for Derivatives :</b> |    |            |              |            |           |              |                   |            | <b>82,562,270.00</b> | <b>10,383</b>    | <b>275,785.00</b> |        |

**i-Bonds**

|      |    |            |           |  |  |          |          |  |  |      |   |      |
|------|----|------------|-----------|--|--|----------|----------|--|--|------|---|------|
| CGR5 | On | 23/07/2011 | Spot Bond |  |  | 15.67900 | 15.67900 |  |  | 0.00 | 0 | 0.00 |
| R153 | On | 31/08/2010 | Spot Bond |  |  | 7.36000  | 7.38200  |  |  | 0.00 | 0 | 0.00 |
| R155 | On | 31/08/2011 | Spot Bond |  |  | 7.56500  | 7.56500  |  |  | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | Spot Bond |  |  | 8.41000  | 8.41000  |  |  | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | Spot Bond |  |  | 9.04000  | 9.04000  |  |  | 0.00 | 0 | 0.00 |
| R201 | On | 21/12/2014 | Spot Bond |  |  | 8.48000  | 8.48000  |  |  | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Spot Bond |  |  | 9.07000  | 9.07000  |  |  | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Spot Bond |  |  | 9.06000  | 9.06000  |  |  | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond |  |  | 8.53500  | 8.53500  |  |  | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Spot Bond |  |  | 9.15000  | 9.15000  |  |  | 0.00 | 0 | 0.00 |

| Contract Details           |    |            |           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest     |
|----------------------------|----|------------|-----------|--------|------------|-----------|--------------|-------------------|------------|----------------------|------------------|-------------------|
| R208                       | On | 31/03/2021 | Spot Bond |        |            | 9.14000   | 9.14000      |                   |            | 0.00                 | 0                | 0.00              |
| R209                       | On | 31/03/2036 | Spot Bond |        |            | 8.77000   | 8.77000      |                   |            | 0.00                 | 0                | 0.00              |
| <b>Total for j-Bonds :</b> |    |            |           |        |            |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0.00</b>       |
| <b>Grand Total:</b>        |    |            |           |        |            |           |              |                   |            | <b>82,562,270.00</b> | <b>10,383</b>    | <b>275,785.00</b> |