



# Daily MTM Report

Daily summary for 07/05/2009

| Contract Details        | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| <b><u>j-Bonds</u></b>   |        |              |           |                 |                      |            |       |                     |                 |
| CGR4 On 23/07/2009 Bond |        |              | 15.02900  | 15.02900        |                      |            | 0.00  | 0                   | 0.00            |
| R153 On 31/08/2010 Bond |        |              | 6.20000   | 6.26500         |                      |            | 0.00  | 0                   | 0.00            |
| R157 On 15/09/2015 Bond |        |              | 8.15000   | 8.20500         |                      |            | 0.00  | 0                   | 0.00            |
| R186 On 21/12/2026 Bond |        |              | 8.65000   | 8.72000         |                      |            | 0.00  | 0                   | 0.00            |
| R201 On 21/12/2014 Bond |        |              | 8.25000   | 8.29500         |                      |            | 0.00  | 0                   | 0.00            |
| R203 On 15/09/2017 Bond |        |              | 8.48000   | 8.55000         |                      |            | 0.00  | 0                   | 0.00            |
| R204 On 21/12/2018 Bond |        |              | 8.48000   | 8.54500         |                      |            | 0.00  | 0                   | 0.00            |
| R206 On 15/01/2014 Bond |        |              | 8.23000   | 8.28000         |                      |            | 0.00  | 0                   | 0.00            |
| R207 On 15/01/2020 Bond |        |              | 8.65000   | 8.73000         |                      |            | 0.00  | 0                   | 0.00            |
| R208 On 31/03/2021 Bond |        |              | 8.65500   | 8.88700         |                      |            | 0.00  | 0                   | 0.00            |
| R209 On 31/03/2036 Bond |        |              | 8.22000   | 8.30500         |                      |            | 0.00  | 0                   | 0.00            |

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

### Derivatives

|                                      |       |      |         |  |             |       |       |               |        |            |
|--------------------------------------|-------|------|---------|--|-------------|-------|-------|---------------|--------|------------|
| \$ / R On 12/06/2009 Currency Future |       |      | 8.45580 |  | 8.47410     |       | 22.97 | 95,017,824.60 | 11,237 | 319,723.00 |
| \$ / R On 12/06/2009 Currency Future | 8.45  | Call |         |  | 256.00000   | 246   | 22.97 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 8.45  | Put  |         |  | 232.00000   | 240   | 22.97 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 8.40  | Call |         |  | 282.00000   | 271   | 22.96 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 8.40  | Put  |         |  | 208.00000   | 215   | 22.96 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 8.80  | Call |         |  | 142.00000   | 136   | 25.36 | 0.00          | 0      | 50.00      |
| \$ / R On 12/06/2009 Currency Future | 8.80  | Put  |         |  | 468.00000   | 480   | 25.36 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 8.55  | Call |         |  | 216.00000   | 208   | 23.65 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 8.55  | Put  |         |  | 292.00000   | 302   | 23.65 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 8.60  | Call |         |  | 199.00000   | 191   | 24.00 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 8.60  | Put  |         |  | 325.00000   | 335   | 24.00 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 8.75  | Call |         |  | 154.00000   | 148   | 25.02 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 8.75  | Put  |         |  | 430.00000   | 442   | 25.02 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 8.90  | Call |         |  | 120.00000   | 115   | 26.05 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 8.90  | Put  |         |  | 546.00000   | 559   | 26.05 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.05  | Call |         |  | 94.00000    | 90    | 27.07 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.05  | Put  |         |  | 670.00000   | 684   | 27.07 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.15  | Call |         |  | 80.00000    | 76    | 27.75 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.15  | Put  |         |  | 756.00000   | 770   | 27.75 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.20  | Call |         |  | 74.00000    | 70    | 28.10 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.20  | Put  |         |  | 800.00000   | 815   | 28.10 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.25  | Call |         |  | 69.00000    | 65    | 28.44 | 0.00          | 0      | 2,000.00   |
| \$ / R On 12/06/2009 Currency Future | 9.25  | Put  |         |  | 844.00000   | 859   | 28.44 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.30  | Call |         |  | 64.00000    | 60    | 28.78 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.30  | Put  |         |  | 889.00000   | 904   | 28.78 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.00  | Call |         |  | 102.00000   | 97    | 26.73 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.00  | Put  |         |  | 628.00000   | 641   | 26.73 | 0.00          | 0      | 5.00       |
| \$ / R On 12/06/2009 Currency Future | 9.20  | Call |         |  | 74.00000    | 70    | 28.10 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.20  | Put  |         |  | 800.00000   | 815   | 28.10 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Call |         |  | 15.00000    | 14    | 33.21 | 0.00          | 0      | 100.00     |
| \$ / R On 12/06/2009 Currency Future | 10.20 | Put  |         |  | 1,741.00000 | 1,758 | 33.21 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.55  | Call |         |  | 44.00000    | 42    | 30.49 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.55  | Put  |         |  | 1,120.00000 | 1,136 | 30.49 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.65  | Call |         |  | 38.00000    | 36    | 31.17 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.65  | Put  |         |  | 1,214.00000 | 1,230 | 31.17 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.90  | Call |         |  | 28.00000    | 26    | 32.88 | 0.00          | 0      | 0.00       |
| \$ / R On 12/06/2009 Currency Future | 9.90  | Put  |         |  | 1,454.00000 | 1,470 | 32.88 | 0.00          | 0      | 0.00       |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 9.75   | Call         |     |       | 33.00000        | 32                   | 31.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.75   | Put          |     |       | 1,309.00000     | 1,326                | 31.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.40  | Call         |     |       | 10.00000        | 9                    | 33.43      | 0.00  | 0                   | 200.00          |
| \$ / R On 12/06/2009 Currency Future | 10.40  | Put          |     |       | 1,935.00000     | 1,953                | 33.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.55   | Call         |     |       | 44.00000        | 42                   | 30.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.55   | Put          |     |       | 1,120.00000     | 1,136                | 30.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.60   | Call         |     |       | 41.00000        | 39                   | 30.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.60   | Put          |     |       | 1,167.00000     | 1,183                | 30.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.65   | Call         |     |       | 38.00000        | 36                   | 31.17      | 0.00  | 0                   | 1.00            |
| \$ / R On 12/06/2009 Currency Future | 9.65   | Put          |     |       | 1,214.00000     | 1,230                | 31.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.85   | Call         |     |       | 29.00000        | 28                   | 32.54      | 0.00  | 0                   | 1.00            |
| \$ / R On 12/06/2009 Currency Future | 9.85   | Put          |     |       | 1,405.00000     | 1,422                | 32.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.60   | Call         |     |       | 41.00000        | 39                   | 30.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.60   | Put          |     |       | 1,167.00000     | 1,183                | 30.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.80   | Call         |     |       | 31.00000        | 30                   | 32.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.80   | Put          |     |       | 1,357.00000     | 1,374                | 32.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.10  | Call         |     |       | 18.00000        | 17                   | 33.10      | 0.00  | 0                   | 2,000.00        |
| \$ / R On 12/06/2009 Currency Future | 10.10  | Put          |     |       | 1,644.00000     | 1,661                | 33.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.15  | Call         |     |       | 16.00000        | 15                   | 33.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.15  | Put          |     |       | 1,692.00000     | 1,710                | 33.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.80  | Call         |     |       | 4.00000         | 4                    | 33.88      | 0.00  | 0                   | 220.00          |
| \$ / R On 12/06/2009 Currency Future | 10.80  | Put          |     |       | 2,330.00000     | 2,348                | 33.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.10  | Call         |     |       | 18.00000        | 17                   | 33.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.10  | Put          |     |       | 1,644.00000     | 1,661                | 33.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.20  | Call         |     |       | 15.00000        | 14                   | 33.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.20  | Put          |     |       | 1,741.00000     | 1,758                | 33.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.50  | Call         |     |       | 8.00000         | 7                    | 33.54      | 0.00  | 0                   | 2,500.00        |
| \$ / R On 12/06/2009 Currency Future | 10.50  | Put          |     |       | 2,034.00000     | 2,051                | 33.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.35  | Call         |     |       | 11.00000        | 10                   | 33.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.35  | Put          |     |       | 1,887.00000     | 1,904                | 33.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.55  | Call         |     |       | 7.00000         | 6                    | 33.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.55  | Put          |     |       | 2,083.00000     | 2,101                | 33.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.00  | Call         |     |       | 1.00000         | 1                    | 39.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.00  | Put          |     |       | 3,527.00000     | 3,545                | 39.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.80  | Call         |     |       | 0.00000         | 0                    | 42.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.80  | Put          |     |       | 4,326.00000     | 4,345                | 42.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.70  | Call         |     |       | 5.00000         | 5                    | 33.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.70  | Put          |     |       | 2,231.00000     | 2,249                | 33.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.65  | Call         |     |       | 5.00000         | 5                    | 33.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.65  | Put          |     |       | 2,181.00000     | 2,199                | 33.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.60  | Call         |     |       | 6.00000         | 6                    | 33.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.60  | Put          |     |       | 2,132.00000     | 2,150                | 33.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.30  | Call         |     |       | 12.00000        | 11                   | 33.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.30  | Put          |     |       | 1,838.00000     | 1,855                | 33.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.05  | Call         |     |       | 20.00000        | 19                   | 33.04      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 10.05  | Put          |           | 1,596.00000     | 1,613                | 33.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.45  | Call         |           | 9.00000         | 8                    | 33.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.45  | Put          |           | 1,984.00000     | 2,002                | 33.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.25  | Call         |           | 13.00000        | 12                   | 33.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.25  | Put          |           | 1,789.00000     | 1,807                | 33.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.95   | Call         |           | 25.00000        | 23                   | 32.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.95   | Put          |           | 1,501.00000     | 1,518                | 32.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.00  | Call         |           | 22.00000        | 21                   | 32.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.00  | Put          |           | 1,548.00000     | 1,565                | 32.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.30  | Call         |           | 12.00000        | 11                   | 33.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.30  | Put          |           | 1,838.00000     | 1,855                | 33.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.35  | Call         |           | 11.00000        | 10                   | 33.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.35  | Put          |           | 1,887.00000     | 1,904                | 33.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.40  | Call         |           | 10.00000        | 9                    | 33.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.40  | Put          |           | 1,935.00000     | 1,953                | 33.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.65  | Call         |           | 5.00000         | 5                    | 33.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.65  | Put          |           | 2,181.00000     | 2,199                | 33.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.70   | Call         |           | 36.00000        | 34                   | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.70   | Put          |           | 1,262.00000     | 1,278                | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.05  | Call         |           | 20.00000        | 19                   | 33.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.05  | Put          |           | 1,596.00000     | 1,613                | 33.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.60  | Call         |           | 6.00000         | 6                    | 33.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.60  | Put          |           | 2,132.00000     | 2,150                | 33.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.55  | Call         |           | 7.00000         | 6                    | 33.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.55  | Put          |           | 2,083.00000     | 2,101                | 33.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.90  | Call         |           | 3.00000         | 3                    | 33.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.90  | Put          |           | 2,429.00000     | 2,447                | 33.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.05  | Call         |           | 3.00000         | 2                    | 34.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.05  | Put          |           | 2,578.00000     | 2,597                | 34.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.15  | Call         |           | 2.00000         | 2                    | 35.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.15  | Put          |           | 2,678.00000     | 2,696                | 35.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.85  | Call         |           | 3.00000         | 3                    | 33.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.85  | Put          |           | 2,379.00000     | 2,398                | 33.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.80  | Call         |           | 4.00000         | 4                    | 33.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.80  | Put          |           | 2,330.00000     | 2,348                | 33.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.95  | Call         |           | 3.00000         | 3                    | 34.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.95  | Put          |           | 2,479.00000     | 2,497                | 34.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.35  | Call         |           | 2.00000         | 2                    | 36.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.35  | Put          |           | 2,878.00000     | 2,896                | 36.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.65  | Call         |           | 1.00000         | 1                    | 37.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.65  | Put          |           | 3,177.00000     | 3,195                | 37.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.70  | Call         |           | 1.00000         | 1                    | 37.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.70  | Put          |           | 3,227.00000     | 3,245                | 37.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.85  | Call         |           | 1.00000         | 1                    | 38.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.85  | Put          |           | 3,377.00000     | 3,395                | 38.49      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 11.20  | Call         |     |       | 2.00000         | 2                    | 35.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.20  | Put          |     |       | 2,728.00000     | 2,746                | 35.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.85  | Call         |     |       | 3.00000         | 3                    | 33.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.85  | Put          |     |       | 2,379.00000     | 2,398                | 33.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.50   | Call         |     |       | 47.00000        | 45                   | 30.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.50   | Put          |     |       | 1,073.00000     | 1,089                | 30.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.90   | Call         |     |       | 28.00000        | 26                   | 32.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.90   | Put          |     |       | 1,454.00000     | 1,470                | 32.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.80   | Call         |     |       | 31.00000        | 30                   | 32.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.80   | Put          |     |       | 1,357.00000     | 1,374                | 32.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.40   | Call         |     |       | 55.00000        | 52                   | 29.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.40   | Put          |     |       | 981.00000       | 996                  | 29.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.95   | Call         |     |       | 111.00000       | 106                  | 26.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.95   | Put          |     |       | 587.00000       | 600                  | 26.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.95   | Call         |     |       | 111.00000       | 106                  | 26.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.95   | Put          |     |       | 587.00000       | 600                  | 26.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.70   | Call         |     |       | 168.00000       | 161                  | 24.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.70   | Put          |     |       | 394.00000       | 405                  | 24.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.65   | Call         |     |       | 183.00000       | 175                  | 24.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.65   | Put          |     |       | 358.00000       | 369                  | 24.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.45   | Call         |     |       | 256.00000       | 246                  | 22.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.45   | Put          |     |       | 232.00000       | 240                  | 22.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.65   | Call         |     |       | 183.00000       | 175                  | 24.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.65   | Put          |     |       | 358.00000       | 369                  | 24.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.85   | Call         |     |       | 130.00000       | 125                  | 25.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.85   | Put          |     |       | 506.00000       | 519                  | 25.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.25   | Call         |     |       | 370.00000       | 357                  | 22.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.25   | Put          |     |       | 146.00000       | 151                  | 22.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.35   | Call         |     |       | 309.00000       | 298                  | 22.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.35   | Put          |     |       | 185.00000       | 192                  | 22.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.55   | Call         |     |       | 216.00000       | 208                  | 23.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.55   | Put          |     |       | 292.00000       | 302                  | 23.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.30   | Call         |     |       | 339.00000       | 327                  | 22.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.30   | Put          |     |       | 165.00000       | 171                  | 22.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.50   | Call         |     |       | 235.00000       | 226                  | 23.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.50   | Put          |     |       | 261.00000       | 270                  | 23.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.90   | Call         |     |       | 120.00000       | 115                  | 26.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.90   | Put          |     |       | 546.00000       | 559                  | 26.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.10   | Call         |     |       | 87.00000        | 83                   | 27.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.10   | Put          |     |       | 713.00000       | 727                  | 27.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.05   | Call         |     |       | 509.00000       | 493                  | 22.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.05   | Put          |     |       | 85.00000        | 87                   | 22.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.15   | Call         |     |       | 436.00000       | 422                  | 22.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.15   | Put          |     |       | 112.00000       | 116                  | 22.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.20   | Call         |     |       | 402.00000       | 388                  | 22.90      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 8.20   | Put          |     |       | 128.00000       | 132                  | 22.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.40   | Call         |     |       | 282.00000       | 271                  | 22.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.40   | Put          |     |       | 208.00000       | 215                  | 22.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.60   | Call         |     |       | 199.00000       | 191                  | 24.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.60   | Put          |     |       | 325.00000       | 335                  | 24.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.70   | Call         |     |       | 168.00000       | 161                  | 24.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.70   | Put          |     |       | 394.00000       | 405                  | 24.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.80   | Call         |     |       | 142.00000       | 136                  | 25.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.80   | Put          |     |       | 468.00000       | 480                  | 25.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.10   | Call         |     |       | 87.00000        | 83                   | 27.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.10   | Put          |     |       | 713.00000       | 727                  | 27.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.30   | Call         |     |       | 64.00000        | 60                   | 28.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.30   | Put          |     |       | 889.00000       | 904                  | 28.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.70   | Call         |     |       | 36.00000        | 34                   | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.70   | Put          |     |       | 1,262.00000     | 1,278                | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.40   | Call         |     |       | 55.00000        | 52                   | 29.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.40   | Put          |     |       | 981.00000       | 996                  | 29.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.15  | Call         |     |       | 16.00000        | 15                   | 33.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.15  | Put          |     |       | 1,692.00000     | 1,710                | 33.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.75  | Call         |     |       | 4.00000         | 4                    | 33.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.75  | Put          |     |       | 2,280.00000     | 2,298                | 33.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.15  | Call         |     |       | 2.00000         | 2                    | 35.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.15  | Put          |     |       | 2,678.00000     | 2,696                | 35.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.25  | Call         |     |       | 2.00000         | 2                    | 35.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.25  | Put          |     |       | 2,778.00000     | 2,796                | 35.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.00  | Call         |     |       | 3.00000         | 3                    | 34.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.00  | Put          |     |       | 2,529.00000     | 2,547                | 34.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.10  | Call         |     |       | 2.00000         | 2                    | 34.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.10  | Put          |     |       | 2,628.00000     | 2,646                | 34.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.90  | Call         |     |       | 3.00000         | 3                    | 33.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 10.90  | Put          |     |       | 2,429.00000     | 2,447                | 33.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.10  | Call         |     |       | 2.00000         | 2                    | 34.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.10  | Put          |     |       | 2,628.00000     | 2,646                | 34.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.30  | Call         |     |       | 2.00000         | 2                    | 35.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.30  | Put          |     |       | 2,828.00000     | 2,846                | 35.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.40  | Call         |     |       | 2.00000         | 2                    | 36.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.40  | Put          |     |       | 2,928.00000     | 2,946                | 36.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.50  | Call         |     |       | 1.00000         | 1                    | 36.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.50  | Put          |     |       | 3,027.00000     | 3,046                | 36.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.60  | Call         |     |       | 1.00000         | 1                    | 37.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.60  | Put          |     |       | 3,127.00000     | 3,145                | 37.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.45  | Call         |     |       | 2.00000         | 1                    | 36.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.45  | Put          |     |       | 2,977.00000     | 2,996                | 36.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.55  | Call         |     |       | 1.00000         | 1                    | 37.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.55  | Put          |     |       | 3,077.00000     | 3,096                | 37.07      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 11.75  | Call         |     |       | 1.00000         | 1                    | 38.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.75  | Put          |     |       | 3,277.00000     | 3,295                | 38.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.95  | Call         |     |       | 1.00000         | 1                    | 38.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.95  | Put          |     |       | 3,477.00000     | 3,495                | 38.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.05  | Call         |     |       | 1.00000         | 1                    | 39.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.05  | Put          |     |       | 3,577.00000     | 3,595                | 39.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.15  | Call         |     |       | 1.00000         | 1                    | 39.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.15  | Put          |     |       | 3,677.00000     | 3,695                | 39.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.25  | Call         |     |       | 1.00000         | 1                    | 40.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.25  | Put          |     |       | 3,777.00000     | 3,795                | 40.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.80  | Call         |     |       | 1.00000         | 1                    | 38.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.80  | Put          |     |       | 3,327.00000     | 3,345                | 38.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.90  | Call         |     |       | 1.00000         | 1                    | 38.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.90  | Put          |     |       | 3,427.00000     | 3,445                | 38.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.10  | Call         |     |       | 1.00000         | 1                    | 39.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.10  | Put          |     |       | 3,627.00000     | 3,645                | 39.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.55  | Call         |     |       | 1.00000         | 1                    | 37.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.55  | Put          |     |       | 3,077.00000     | 3,096                | 37.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.05  | Call         |     |       | 1.00000         | 1                    | 39.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.05  | Put          |     |       | 3,577.00000     | 3,595                | 39.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.30  | Call         |     |       | 2.00000         | 2                    | 35.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.30  | Put          |     |       | 2,828.00000     | 2,846                | 35.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.40  | Call         |     |       | 2.00000         | 2                    | 36.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.40  | Put          |     |       | 2,928.00000     | 2,946                | 36.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.05  | Call         |     |       | 3.00000         | 2                    | 34.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.05  | Put          |     |       | 2,578.00000     | 2,597                | 34.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.35  | Call         |     |       | 2.00000         | 2                    | 36.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.35  | Put          |     |       | 2,878.00000     | 2,896                | 36.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.95   | Call         |     |       | 25.00000        | 23                   | 32.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.95   | Put          |     |       | 1,501.00000     | 1,518                | 32.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.85   | Call         |     |       | 29.00000        | 28                   | 32.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.85   | Put          |     |       | 1,405.00000     | 1,422                | 32.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.35   | Call         |     |       | 59.00000        | 56                   | 29.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.35   | Put          |     |       | 935.00000       | 950                  | 29.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.45   | Call         |     |       | 51.00000        | 48                   | 29.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.45   | Put          |     |       | 1,027.00000     | 1,042                | 29.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.45   | Call         |     |       | 51.00000        | 48                   | 29.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.45   | Put          |     |       | 1,027.00000     | 1,042                | 29.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.35   | Call         |     |       | 59.00000        | 56                   | 29.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 9.35   | Put          |     |       | 935.00000       | 950                  | 29.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 3.30   | Call         |     |       | 5,174.00000     | 5,156                | 32.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 3.30   | Put          |     |       | 0.00000         | 0                    | 32.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 4.80   | Call         |     |       | 3,674.00000     | 3,656                | 34.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 4.80   | Put          |     |       | 0.00000         | 0                    | 34.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 6.30   | Call         |     |       | 2,175.00000     | 2,157                | 34.27      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 6.30   | Put          |           | 1.00000         | 1                    | 34.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 7.80   | Call         |           | 712.00000       | 694                  | 22.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 7.80   | Put          |           | 38.00000        | 38                   | 22.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.30  | Call         |           | 1.00000         | 1                    | 40.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.30  | Put          |           | 3,827.00000     | 3,845                | 40.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 13.80  | Call         |           | 0.00000         | 0                    | 42.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 13.80  | Put          |           | 5,326.00000     | 5,344                | 42.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 15.30  | Call         |           | 0.00000         | 0                    | 42.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 15.30  | Put          |           | 6,826.00000     | 6,844                | 42.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 3.05   | Call         |           | 5,424.00000     | 5,406                | 32.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 3.05   | Put          |           | 0.00000         | 0                    | 32.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 4.55   | Call         |           | 3,924.00000     | 3,906                | 32.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 4.55   | Put          |           | 0.00000         | 0                    | 32.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 6.05   | Call         |           | 2,424.00000     | 2,406                | 35.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 6.05   | Put          |           | 0.00000         | 0                    | 35.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 7.55   | Call         |           | 938.00000       | 919                  | 22.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 7.55   | Put          |           | 14.00000        | 14                   | 22.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 13.55  | Call         |           | 0.00000         | 0                    | 42.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 13.55  | Put          |           | 5,076.00000     | 5,094                | 42.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 15.05  | Call         |           | 0.00000         | 0                    | 42.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 15.05  | Put          |           | 6,576.00000     | 6,594                | 42.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.30   | Call         |           | 339.00000       | 327                  | 22.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 8.30   | Put          |           | 165.00000       | 171                  | 22.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 4.75   | Call         |           | 3,724.00000     | 3,706                | 33.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 4.75   | Put          |           | 0.00000         | 0                    | 33.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 5.75   | Call         |           | 2,724.00000     | 2,706                | 37.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 5.75   | Put          |           | 0.00000         | 0                    | 37.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 6.75   | Call         |           | 1,727.00000     | 1,708                | 30.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 6.75   | Put          |           | 3.00000         | 2                    | 30.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 7.75   | Call         |           | 756.00000       | 737                  | 22.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 7.75   | Put          |           | 31.00000        | 31                   | 22.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.75  | Call         |           | 0.00000         | 0                    | 42.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.75  | Put          |           | 4,276.00000     | 4,295                | 42.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 4.60   | Call         |           | 3,874.00000     | 3,856                | 32.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 4.60   | Put          |           | 0.00000         | 0                    | 32.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 5.60   | Call         |           | 2,874.00000     | 2,856                | 38.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 5.60   | Put          |           | 0.00000         | 0                    | 38.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 6.60   | Call         |           | 1,876.00000     | 1,858                | 32.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 6.60   | Put          |           | 2.00000         | 2                    | 32.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 7.60   | Call         |           | 892.00000       | 873                  | 22.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 7.60   | Put          |           | 18.00000        | 17                   | 22.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.60  | Call         |           | 0.00000         | 0                    | 41.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.60  | Put          |           | 4,126.00000     | 4,145                | 41.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 5.55   | Call         |           | 2,924.00000     | 2,906                | 38.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 5.55   | Put          |           | 0.00000         | 0                    | 38.90      | 0.00  | 0                   | 0.00            |



| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value        | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| \$ / R On 12/06/2009 Currency Future | 6.55   | Call         |           | 1,926.00000     | 1,907                | 32.72      | 0.00         | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 6.55   | Put          |           | 2.00000         | 2                    | 32.72      | 0.00         | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.55  | Call         |           | 0.00000         | 0                    | 41.39      | 0.00         | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.55  | Put          |           | 4,076.00000     | 4,095                | 41.39      | 0.00         | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.90  | Call         |           | 1.00000         | 1                    | 38.73      | 0.00         | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 11.90  | Put          |           | 3,427.00000     | 3,445                | 38.73      | 0.00         | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.90  | Call         |           | 0.00000         | 0                    | 42.83      | 0.00         | 0                   | 0.00            |
| \$ / R On 12/06/2009 Currency Future | 12.90  | Put          |           | 4,426.00000     | 4,445                | 42.83      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future |        |              | 8.59060   | 8.61200         |                      | 23.13      | 1,108,187.40 | 129                 | 15,481.00       |
| \$ / R On 14/09/2009 Currency Future | 8.60   | Call         |           | 481.00000       | 468                  | 23.13      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.60   | Put          |           | 469.00000       | 478                  | 23.13      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.55   | Call         |           | 501.00000       | 488                  | 22.94      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.55   | Put          |           | 439.00000       | 448                  | 22.94      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.70   | Call         |           | 443.00000       | 432                  | 23.55      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.70   | Put          |           | 531.00000       | 541                  | 23.55      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.90   | Call         |           | 378.00000       | 368                  | 24.40      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.90   | Put          |           | 666.00000       | 677                  | 24.40      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.05   | Call         |           | 337.00000       | 327                  | 25.03      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.05   | Put          |           | 775.00000       | 786                  | 25.03      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.20   | Call         |           | 300.00000       | 292                  | 25.67      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.20   | Put          |           | 888.00000       | 901                  | 25.67      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.30   | Call         |           | 279.00000       | 271                  | 26.09      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.30   | Put          |           | 967.00000       | 980                  | 26.09      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.40   | Call         |           | 259.00000       | 252                  | 26.51      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.40   | Put          |           | 1,047.00000     | 1,061                | 26.51      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.35   | Call         |           | 269.00000       | 261                  | 26.30      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.35   | Put          |           | 1,007.00000     | 1,020                | 26.30      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.65   | Call         |           | 218.00000       | 211                  | 27.56      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.65   | Put          |           | 1,256.00000     | 1,270                | 27.56      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.40  | Call         |           | 132.00000       | 127                  | 30.28      | 0.00         | 0                   | 1,000.00        |
| \$ / R On 14/09/2009 Currency Future | 10.40  | Put          |           | 1,920.00000     | 1,936                | 30.28      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.80   | Call         |           | 197.00000       | 191                  | 28.18      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.80   | Put          |           | 1,385.00000     | 1,400                | 28.18      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.05  | Call         |           | 166.00000       | 160                  | 29.07      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.05  | Put          |           | 1,604.00000     | 1,620                | 29.07      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.85   | Call         |           | 191.00000       | 184                  | 28.36      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.85   | Put          |           | 1,429.00000     | 1,443                | 28.36      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.70   | Call         |           | 211.00000       | 204                  | 27.76      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.70   | Put          |           | 1,299.00000     | 1,313                | 27.76      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.75   | Call         |           | 204.00000       | 197                  | 27.97      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.75   | Put          |           | 1,342.00000     | 1,357                | 27.97      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.90   | Call         |           | 184.00000       | 178                  | 28.54      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.90   | Put          |           | 1,472.00000     | 1,487                | 28.54      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.90   | Call         |           | 184.00000       | 178                  | 28.54      | 0.00         | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.90   | Put          |           | 1,472.00000     | 1,487                | 28.54      | 0.00         | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 10.25  | Call         |     |       | 146.00000       | 140                  | 29.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.25  | Put          |     |       | 1,784.00000     | 1,800                | 29.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.30  | Call         |     |       | 141.00000       | 136                  | 29.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.30  | Put          |     |       | 1,829.00000     | 1,845                | 29.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.35  | Call         |     |       | 136.00000       | 131                  | 30.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.35  | Put          |     |       | 1,874.00000     | 1,891                | 30.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.35  | Call         |     |       | 136.00000       | 131                  | 30.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.35  | Put          |     |       | 1,874.00000     | 1,891                | 30.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.50  | Call         |     |       | 124.00000       | 119                  | 30.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.50  | Put          |     |       | 2,012.00000     | 2,028                | 30.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.70  | Call         |     |       | 109.00000       | 105                  | 31.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.70  | Put          |     |       | 2,197.00000     | 2,214                | 31.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.95  | Call         |     |       | 89.00000        | 85                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.95  | Put          |     |       | 2,427.00000     | 2,445                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.00  | Call         |     |       | 10.00000        | 10                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.00  | Put          |     |       | 4,398.00000     | 4,419                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.85  | Call         |     |       | 98.00000        | 94                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.85  | Put          |     |       | 2,336.00000     | 2,353                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.80  | Call         |     |       | 103.00000       | 99                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.80  | Put          |     |       | 2,291.00000     | 2,308                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.75  | Call         |     |       | 106.00000       | 102                  | 31.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.75  | Put          |     |       | 2,244.00000     | 2,261                | 31.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.45  | Call         |     |       | 128.00000       | 123                  | 30.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.45  | Put          |     |       | 1,966.00000     | 1,982                | 30.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.20  | Call         |     |       | 150.00000       | 145                  | 29.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.20  | Put          |     |       | 1,738.00000     | 1,754                | 29.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.60  | Call         |     |       | 116.00000       | 112                  | 30.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.60  | Put          |     |       | 2,104.00000     | 2,121                | 30.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.65  | Call         |     |       | 113.00000       | 108                  | 31.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.65  | Put          |     |       | 2,151.00000     | 2,168                | 31.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.10  | Call         |     |       | 161.00000       | 155                  | 29.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.10  | Put          |     |       | 1,649.00000     | 1,664                | 29.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.95   | Call         |     |       | 178.00000       | 172                  | 28.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.95   | Put          |     |       | 1,516.00000     | 1,531                | 28.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.15  | Call         |     |       | 155.00000       | 150                  | 29.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.15  | Put          |     |       | 1,693.00000     | 1,709                | 29.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.55  | Call         |     |       | 120.00000       | 115                  | 30.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.55  | Put          |     |       | 2,058.00000     | 2,075                | 30.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.60  | Call         |     |       | 116.00000       | 112                  | 30.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.60  | Put          |     |       | 2,104.00000     | 2,121                | 30.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.85  | Call         |     |       | 98.00000        | 94                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.85  | Put          |     |       | 2,336.00000     | 2,353                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.55  | Call         |     |       | 120.00000       | 115                  | 30.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.55  | Put          |     |       | 2,058.00000     | 2,075                | 30.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.30  | Call         |     |       | 141.00000       | 136                  | 29.95      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 10.30  | Put          |     |       | 1,829.00000     | 1,845                | 29.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.20  | Call         |     |       | 150.00000       | 145                  | 29.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.20  | Put          |     |       | 1,738.00000     | 1,754                | 29.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.00  | Call         |     |       | 172.00000       | 166                  | 28.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.00  | Put          |     |       | 1,560.00000     | 1,575                | 28.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.30  | Call         |     |       | 63.00000        | 60                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.30  | Put          |     |       | 2,751.00000     | 2,770                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.60   | Call         |     |       | 226.00000       | 218                  | 27.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.60   | Put          |     |       | 1,214.00000     | 1,228                | 27.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.70   | Call         |     |       | 211.00000       | 204                  | 27.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.70   | Put          |     |       | 1,299.00000     | 1,313                | 27.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.80   | Call         |     |       | 197.00000       | 191                  | 28.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.80   | Put          |     |       | 1,385.00000     | 1,400                | 28.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.40  | Call         |     |       | 132.00000       | 127                  | 30.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.40  | Put          |     |       | 1,920.00000     | 1,936                | 30.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.55   | Call         |     |       | 233.00000       | 226                  | 27.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.55   | Put          |     |       | 1,171.00000     | 1,186                | 27.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.65   | Call         |     |       | 218.00000       | 211                  | 27.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.65   | Put          |     |       | 1,256.00000     | 1,270                | 27.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.50   | Call         |     |       | 242.00000       | 234                  | 26.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.50   | Put          |     |       | 1,130.00000     | 1,144                | 26.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.10  | Call         |     |       | 161.00000       | 155                  | 29.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.10  | Put          |     |       | 1,649.00000     | 1,664                | 29.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.90  | Call         |     |       | 94.00000        | 90                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.90  | Put          |     |       | 2,382.00000     | 2,399                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.00  | Call         |     |       | 85.00000        | 81                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.00  | Put          |     |       | 2,473.00000     | 2,491                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.15  | Call         |     |       | 155.00000       | 150                  | 29.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.15  | Put          |     |       | 1,693.00000     | 1,709                | 29.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.05  | Call         |     |       | 81.00000        | 77                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.05  | Put          |     |       | 2,519.00000     | 2,537                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.15  | Call         |     |       | 73.00000        | 70                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.15  | Put          |     |       | 2,611.00000     | 2,629                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.80  | Call         |     |       | 103.00000       | 99                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.80  | Put          |     |       | 2,291.00000     | 2,308                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.05  | Call         |     |       | 81.00000        | 77                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.05  | Put          |     |       | 2,519.00000     | 2,537                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.25  | Call         |     |       | 66.00000        | 63                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.25  | Put          |     |       | 2,704.00000     | 2,723                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.90  | Call         |     |       | 94.00000        | 90                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.90  | Put          |     |       | 2,382.00000     | 2,399                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.10  | Call         |     |       | 77.00000        | 74                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.10  | Put          |     |       | 2,565.00000     | 2,583                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.05  | Call         |     |       | 166.00000       | 160                  | 29.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.05  | Put          |     |       | 1,604.00000     | 1,620                | 29.07      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 11.10  | Call         |     |       | 77.00000        | 74                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.10  | Put          |     |       | 2,565.00000     | 2,583                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.20  | Call         |     |       | 70.00000        | 67                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.20  | Put          |     |       | 2,658.00000     | 2,676                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.65  | Call         |     |       | 113.00000       | 108                  | 31.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 10.65  | Put          |     |       | 2,151.00000     | 2,168                | 31.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.15  | Call         |     |       | 73.00000        | 70                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.15  | Put          |     |       | 2,611.00000     | 2,629                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.35  | Call         |     |       | 60.00000        | 57                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 11.35  | Put          |     |       | 2,798.00000     | 2,817                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.15   | Call         |     |       | 312.00000       | 303                  | 25.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.15   | Put          |     |       | 850.00000       | 862                  | 25.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.45   | Call         |     |       | 250.00000       | 243                  | 26.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.45   | Put          |     |       | 1,088.00000     | 1,102                | 26.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.55   | Call         |     |       | 233.00000       | 226                  | 27.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.55   | Put          |     |       | 1,171.00000     | 1,186                | 27.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.10   | Call         |     |       | 324.00000       | 315                  | 25.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.10   | Put          |     |       | 812.00000       | 824                  | 25.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.40   | Call         |     |       | 259.00000       | 252                  | 26.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.40   | Put          |     |       | 1,047.00000     | 1,061                | 26.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.25   | Call         |     |       | 289.00000       | 281                  | 25.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.25   | Put          |     |       | 927.00000       | 940                  | 25.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.45   | Call         |     |       | 250.00000       | 243                  | 26.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.45   | Put          |     |       | 1,088.00000     | 1,102                | 26.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.85   | Call         |     |       | 191.00000       | 184                  | 28.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.85   | Put          |     |       | 1,429.00000     | 1,443                | 28.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.95   | Call         |     |       | 178.00000       | 172                  | 28.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.95   | Put          |     |       | 1,516.00000     | 1,531                | 28.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.20   | Call         |     |       | 300.00000       | 292                  | 25.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.20   | Put          |     |       | 888.00000       | 901                  | 25.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.60   | Call         |     |       | 226.00000       | 218                  | 27.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.60   | Put          |     |       | 1,214.00000     | 1,228                | 27.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.80   | Call         |     |       | 409.00000       | 398                  | 23.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.80   | Put          |     |       | 597.00000       | 608                  | 23.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.75   | Call         |     |       | 426.00000       | 414                  | 23.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.75   | Put          |     |       | 564.00000       | 574                  | 23.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.05   | Call         |     |       | 337.00000       | 327                  | 25.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.05   | Put          |     |       | 775.00000       | 786                  | 25.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.00   | Call         |     |       | 350.00000       | 340                  | 24.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.00   | Put          |     |       | 738.00000       | 749                  | 24.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.10   | Call         |     |       | 324.00000       | 315                  | 25.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.10   | Put          |     |       | 812.00000       | 824                  | 25.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.40   | Call         |     |       | 5,212.00000     | 5,191                | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.40   | Put          |     |       | 0.00000         | 0                    | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.90   | Call         |     |       | 3,712.00000     | 3,691                | 23.94      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 4.90   | Put          |     |       | 0.00000         | 0                    | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.40   | Call         |     |       | 2,220.00000     | 2,198                | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.40   | Put          |     |       | 8.00000         | 8                    | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.90   | Call         |     |       | 867.00000       | 849                  | 21.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.90   | Put          |     |       | 155.00000       | 159                  | 21.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.40  | Call         |     |       | 20.00000        | 19                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.40  | Put          |     |       | 3,808.00000     | 3,828                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.90  | Call         |     |       | 4.00000         | 3                    | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.90  | Put          |     |       | 5,292.00000     | 5,313                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 15.40  | Call         |     |       | 1.00000         | 1                    | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 15.40  | Put          |     |       | 6,789.00000     | 6,810                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.20   | Call         |     |       | 5,412.00000     | 5,391                | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.20   | Put          |     |       | 0.00000         | 0                    | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.70   | Call         |     |       | 3,912.00000     | 3,891                | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.70   | Put          |     |       | 0.00000         | 0                    | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.20   | Call         |     |       | 2,416.00000     | 2,395                | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.20   | Put          |     |       | 4.00000         | 4                    | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.70   | Call         |     |       | 1,017.00000     | 998                  | 21.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.70   | Put          |     |       | 105.00000       | 108                  | 21.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.20  | Call         |     |       | 25.00000        | 24                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.20  | Put          |     |       | 3,613.00000     | 3,633                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.70  | Call         |     |       | 5.00000         | 4                    | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.70  | Put          |     |       | 5,093.00000     | 5,114                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 15.20  | Call         |     |       | 1.00000         | 1                    | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 15.20  | Put          |     |       | 6,589.00000     | 6,610                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.15   | Call         |     |       | 5,462.00000     | 5,441                | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 3.15   | Put          |     |       | 0.00000         | 0                    | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.65   | Call         |     |       | 3,962.00000     | 3,941                | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 4.65   | Put          |     |       | 0.00000         | 0                    | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.15   | Call         |     |       | 2,466.00000     | 2,444                | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.15   | Put          |     |       | 4.00000         | 3                    | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.65   | Call         |     |       | 1,057.00000     | 1,038                | 21.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.65   | Put          |     |       | 95.00000        | 97                   | 21.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.15  | Call         |     |       | 26.00000        | 25                   | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 12.15  | Put          |     |       | 3,564.00000     | 3,584                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.65  | Call         |     |       | 5.00000         | 5                    | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 13.65  | Put          |     |       | 5,043.00000     | 5,064                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 15.15  | Call         |     |       | 1.00000         | 1                    | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 15.15  | Put          |     |       | 6,539.00000     | 6,560                | 31.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.45   | Call         |     |       | 545.00000       | 531                  | 22.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.45   | Put          |     |       | 383.00000       | 390                  | 22.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.85   | Call         |     |       | 393.00000       | 383                  | 24.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.85   | Put          |     |       | 631.00000       | 642                  | 24.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.95   | Call         |     |       | 364.00000       | 354                  | 24.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.95   | Put          |     |       | 702.00000       | 713                  | 24.61      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value    | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|----------|---------------------|-----------------|
| \$ / R On 14/09/2009 Currency Future | 9.35   | Call         |           | 269.00000       | 261                  | 26.30      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 9.35   | Put          |           | 1,007.00000     | 1,020                | 26.30      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.90   | Call         |           | 1,733.00000     | 1,712                | 22.31      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.90   | Put          |           | 21.00000        | 21                   | 22.31      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.40   | Call         |           | 1,266.00000     | 1,246                | 20.84      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.40   | Put          |           | 54.00000        | 56                   | 20.84      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.40   | Call         |           | 568.00000       | 554                  | 22.37      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.40   | Put          |           | 356.00000       | 363                  | 22.37      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.70   | Call         |           | 1,929.00000     | 1,907                | 23.61      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.70   | Put          |           | 17.00000        | 17                   | 23.61      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.20   | Call         |           | 1,444.00000     | 1,424                | 20.72      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.20   | Put          |           | 32.00000        | 33                   | 20.72      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.20   | Call         |           | 670.00000       | 655                  | 21.61      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.20   | Put          |           | 258.00000       | 264                  | 21.61      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.65   | Call         |           | 1,978.00000     | 1,956                | 23.94      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 6.65   | Put          |           | 16.00000        | 16                   | 23.94      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.15   | Call         |           | 1,490.00000     | 1,470                | 20.69      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 7.15   | Put          |           | 28.00000        | 29                   | 20.69      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.15   | Call         |           | 699.00000       | 683                  | 21.43      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.15   | Put          |           | 237.00000       | 242                  | 21.43      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.65   | Call         |           | 462.00000       | 449                  | 23.34      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/09/2009 Currency Future | 8.65   | Put          |           | 500.00000       | 509                  | 23.34      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future |        |              | 8.71600   | 8.73820         |                      | 23.63      | 8,716.00 | 1                   | 1,323.00        |
| \$ / R On 14/12/2009 Currency Future | 8.75   | Call         |           | 630.00000       | 627                  | 23.79      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.75   | Put          |           | 642.00000       | 661                  | 23.79      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.65   | Call         |           | 671.00000       | 666                  | 23.50      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.65   | Put          |           | 582.00000       | 600                  | 23.50      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.50   | Call         |           | 413.00000       | 411                  | 26.17      | 0.00     | 0                   | 1,000.00        |
| \$ / R On 14/12/2009 Currency Future | 9.50   | Put          |           | 1,175.00000     | 1,195                | 26.17      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.80   | Call         |           | 612.00000       | 609                  | 23.95      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.80   | Put          |           | 674.00000       | 693                  | 23.95      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.85   | Call         |           | 594.00000       | 591                  | 24.11      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.85   | Put          |           | 706.00000       | 725                  | 24.11      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.00   | Call         |           | 545.00000       | 542                  | 24.58      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.00   | Put          |           | 806.00000       | 826                  | 24.58      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.15   | Call         |           | 500.00000       | 498                  | 25.06      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.15   | Put          |           | 912.00000       | 932                  | 25.06      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.30   | Call         |           | 460.00000       | 458                  | 25.53      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.30   | Put          |           | 1,022.00000     | 1,042                | 25.53      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.40   | Call         |           | 436.00000       | 434                  | 25.85      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.40   | Put          |           | 1,097.00000     | 1,118                | 25.85      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.45   | Call         |           | 424.00000       | 422                  | 26.01      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.45   | Put          |           | 1,136.00000     | 1,156                | 26.01      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.30   | Call         |           | 460.00000       | 458                  | 25.53      | 0.00     | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.30   | Put          |           | 1,022.00000     | 1,042                | 25.53      | 0.00     | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 9.55   | Call         |     |       | 402.00000       | 401                  | 26.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.55   | Put          |     |       | 1,214.00000     | 1,235                | 26.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.20   | Call         |     |       | 486.00000       | 484                  | 25.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.20   | Put          |     |       | 948.00000       | 968                  | 25.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.45   | Call         |     |       | 424.00000       | 422                  | 26.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.45   | Put          |     |       | 1,136.00000     | 1,156                | 26.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.80   | Call         |     |       | 354.00000       | 352                  | 27.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.80   | Put          |     |       | 1,415.00000     | 1,436                | 27.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.90   | Call         |     |       | 336.00000       | 335                  | 27.43      | 0.00  | 0                   | 10,115.00       |
| \$ / R On 14/12/2009 Currency Future | 9.90   | Put          |     |       | 1,498.00000     | 1,519                | 27.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.15  | Call         |     |       | 299.00000       | 297                  | 28.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.15  | Put          |     |       | 1,710.00000     | 1,731                | 28.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.00  | Call         |     |       | 320.00000       | 319                  | 27.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.00  | Put          |     |       | 1,582.00000     | 1,603                | 27.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.85   | Call         |     |       | 345.00000       | 344                  | 27.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.85   | Put          |     |       | 1,457.00000     | 1,478                | 27.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.85   | Call         |     |       | 345.00000       | 344                  | 27.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.85   | Put          |     |       | 1,457.00000     | 1,478                | 27.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.05  | Call         |     |       | 313.00000       | 312                  | 27.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.05  | Put          |     |       | 1,625.00000     | 1,646                | 27.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.30  | Call         |     |       | 114.00000       | 112                  | 33.18      | 0.00  | 0                   | 114.00          |
| \$ / R On 14/12/2009 Currency Future | 12.30  | Put          |     |       | 3,675.00000     | 3,696                | 33.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.35  | Call         |     |       | 270.00000       | 269                  | 28.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.35  | Put          |     |       | 1,882.00000     | 1,903                | 28.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.45  | Call         |     |       | 257.00000       | 256                  | 28.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.45  | Put          |     |       | 1,969.00000     | 1,990                | 28.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.50  | Call         |     |       | 251.00000       | 249                  | 29.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.50  | Put          |     |       | 2,012.00000     | 2,033                | 29.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.60  | Call         |     |       | 239.00000       | 238                  | 29.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.60  | Put          |     |       | 2,101.00000     | 2,122                | 29.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.80  | Call         |     |       | 217.00000       | 216                  | 29.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.80  | Put          |     |       | 2,279.00000     | 2,300                | 29.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.05  | Call         |     |       | 194.00000       | 193                  | 30.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.05  | Put          |     |       | 2,506.00000     | 2,527                | 30.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.00  | Call         |     |       | 199.00000       | 197                  | 30.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.00  | Put          |     |       | 2,460.00000     | 2,481                | 30.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.90  | Call         |     |       | 208.00000       | 206                  | 30.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.90  | Put          |     |       | 2,370.00000     | 2,390                | 30.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.30  | Call         |     |       | 277.00000       | 275                  | 28.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.30  | Put          |     |       | 1,838.00000     | 1,859                | 28.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.40  | Call         |     |       | 263.00000       | 262                  | 28.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.40  | Put          |     |       | 1,925.00000     | 1,946                | 28.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.65  | Call         |     |       | 233.00000       | 232                  | 29.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.65  | Put          |     |       | 2,145.00000     | 2,166                | 29.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.75  | Call         |     |       | 223.00000       | 221                  | 29.73      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 10.75  | Put          |           | 2,234.00000     | 2,255                | 29.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.80  | Call         |           | 217.00000       | 216                  | 29.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.80  | Put          |           | 2,279.00000     | 2,300                | 29.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.20  | Call         |           | 291.00000       | 290                  | 28.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.20  | Put          |           | 1,753.00000     | 1,774                | 28.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.10  | Call         |           | 306.00000       | 304                  | 28.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.10  | Put          |           | 1,667.00000     | 1,688                | 28.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.55  | Call         |           | 245.00000       | 243                  | 29.23      | 0.00  | 0                   | 9,530.00        |
| \$ / R On 14/12/2009 Currency Future | 10.55  | Put          |           | 2,056.00000     | 2,077                | 29.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.70  | Call         |           | 228.00000       | 227                  | 29.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.70  | Put          |           | 2,190.00000     | 2,211                | 29.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.10  | Call         |           | 306.00000       | 304                  | 28.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.10  | Put          |           | 1,667.00000     | 1,688                | 28.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.00  | Call         |           | 84.00000        | 83                   | 34.27      | 0.00  | 0                   | 9,530.00        |
| \$ / R On 14/12/2009 Currency Future | 13.00  | Put          |           | 4,346.00000     | 4,367                | 34.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.15  | Call         |           | 186.00000       | 185                  | 30.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.15  | Put          |           | 2,598.00000     | 2,619                | 30.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.10  | Call         |           | 190.00000       | 189                  | 30.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.10  | Put          |           | 2,552.00000     | 2,573                | 30.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.30  | Call         |           | 174.00000       | 172                  | 31.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.30  | Put          |           | 2,736.00000     | 2,756                | 31.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.20  | Call         |           | 182.00000       | 180                  | 30.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.20  | Put          |           | 2,644.00000     | 2,664                | 30.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.30  | Call         |           | 114.00000       | 112                  | 33.18      | 0.00  | 0                   | 10,100.00       |
| \$ / R On 14/12/2009 Currency Future | 12.30  | Put          |           | 3,675.00000     | 3,696                | 33.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.60  | Call         |           | 152.00000       | 151                  | 31.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.60  | Put          |           | 3,014.00000     | 3,035                | 31.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.50  | Call         |           | 159.00000       | 158                  | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.50  | Put          |           | 2,921.00000     | 2,942                | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.00  | Call         |           | 129.00000       | 128                  | 32.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.00  | Put          |           | 3,391.00000     | 3,412                | 32.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.40  | Call         |           | 109.00000       | 107                  | 33.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.40  | Put          |           | 3,770.00000     | 3,791                | 33.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.80  | Call         |           | 91.00000        | 90                   | 33.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.80  | Put          |           | 4,153.00000     | 4,174                | 33.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.20  | Call         |           | 77.00000        | 76                   | 34.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.20  | Put          |           | 4,539.00000     | 4,560                | 34.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.90  | Call         |           | 134.00000       | 133                  | 32.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.90  | Put          |           | 3,296.00000     | 3,317                | 32.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.70  | Call         |           | 95.00000        | 94                   | 33.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.70  | Put          |           | 4,057.00000     | 4,078                | 33.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.10  | Call         |           | 80.00000        | 79                   | 34.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.10  | Put          |           | 4,442.00000     | 4,463                | 34.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.50   | Call         |           | 736.00000       | 731                  | 23.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.50   | Put          |           | 498.00000       | 515                  | 23.12      | 0.00  | 0                   | 0.00            |



| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 9.10   | Call         |     |       | 514.00000       | 512                  | 24.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.10   | Put          |     |       | 876.00000       | 896                  | 24.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.70   | Call         |     |       | 372.00000       | 371                  | 26.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.70   | Put          |     |       | 1,334.00000     | 1,355                | 26.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.10  | Call         |     |       | 124.00000       | 123                  | 32.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.10  | Put          |     |       | 3,486.00000     | 3,507                | 32.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.30  | Call         |     |       | 74.00000        | 73                   | 34.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.30  | Put          |     |       | 4,636.00000     | 4,657                | 34.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.40   | Call         |     |       | 784.00000       | 777                  | 22.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.40   | Put          |     |       | 445.00000       | 461                  | 22.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.60   | Call         |     |       | 392.00000       | 390                  | 26.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.60   | Put          |     |       | 1,253.00000     | 1,274                | 26.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.20  | Call         |     |       | 291.00000       | 290                  | 28.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.20  | Put          |     |       | 1,753.00000     | 1,774                | 28.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.40  | Call         |     |       | 166.00000       | 165                  | 31.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.40  | Put          |     |       | 2,828.00000     | 2,849                | 31.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.60  | Call         |     |       | 99.00000        | 98                   | 33.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.60  | Put          |     |       | 3,961.00000     | 3,982                | 33.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.80   | Call         |     |       | 612.00000       | 609                  | 23.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.80   | Put          |     |       | 674.00000       | 693                  | 23.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.80  | Call         |     |       | 140.00000       | 139                  | 32.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.80  | Put          |     |       | 3,202.00000     | 3,223                | 32.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.60  | Call         |     |       | 66.00000        | 65                   | 35.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.60  | Put          |     |       | 4,928.00000     | 4,949                | 35.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.90   | Call         |     |       | 577.00000       | 574                  | 24.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.90   | Put          |     |       | 739.00000       | 758                  | 24.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.50  | Call         |     |       | 104.00000       | 103                  | 33.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.50  | Put          |     |       | 3,866.00000     | 3,887                | 33.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.10  | Call         |     |       | 80.00000        | 79                   | 34.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.10  | Put          |     |       | 4,442.00000     | 4,463                | 34.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.70  | Call         |     |       | 63.00000        | 62                   | 35.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.70  | Put          |     |       | 5,025.00000     | 5,046                | 35.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.70   | Call         |     |       | 650.00000       | 646                  | 23.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.70   | Put          |     |       | 612.00000       | 630                  | 23.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.70  | Call         |     |       | 146.00000       | 145                  | 31.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.70  | Put          |     |       | 3,108.00000     | 3,129                | 31.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.90  | Call         |     |       | 87.00000        | 86                   | 34.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.90  | Put          |     |       | 4,249.00000     | 4,270                | 34.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.50  | Call         |     |       | 68.00000        | 68                   | 35.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.50  | Put          |     |       | 4,830.00000     | 4,852                | 35.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.60   | Call         |     |       | 692.00000       | 687                  | 23.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.60   | Put          |     |       | 554.00000       | 571                  | 23.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.20  | Call         |     |       | 119.00000       | 118                  | 33.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.20  | Put          |     |       | 3,581.00000     | 3,602                | 33.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.80  | Call         |     |       | 91.00000        | 90                   | 33.96      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 12.80  | Put          |           | 4,153.00000     | 4,174                | 33.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.40  | Call         |           | 71.00000        | 70                   | 34.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.40  | Put          |           | 4,733.00000     | 4,754                | 34.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.35   | Call         |           | 448.00000       | 446                  | 25.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.35   | Put          |           | 1,059.00000     | 1,080                | 25.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.95   | Call         |           | 328.00000       | 327                  | 27.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.95   | Put          |           | 1,540.00000     | 1,561                | 27.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.75  | Call         |           | 143.00000       | 142                  | 32.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.75  | Put          |           | 3,155.00000     | 3,176                | 32.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.35  | Call         |           | 111.00000       | 110                  | 33.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.35  | Put          |           | 3,723.00000     | 3,744                | 33.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.95  | Call         |           | 85.00000        | 85                   | 34.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.95  | Put          |           | 4,297.00000     | 4,319                | 34.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.55  | Call         |           | 67.00000        | 66                   | 35.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.55  | Put          |           | 4,879.00000     | 4,900                | 35.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.20   | Call         |           | 887.00000       | 880                  | 22.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.20   | Put          |           | 349.00000       | 364                  | 22.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.80  | Call         |           | 140.00000       | 139                  | 32.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.80  | Put          |           | 3,202.00000     | 3,223                | 32.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.10   | Call         |           | 944.00000       | 935                  | 22.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.10   | Put          |           | 306.00000       | 319                  | 22.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.05   | Call         |           | 973.00000       | 964                  | 21.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.05   | Put          |           | 285.00000       | 298                  | 21.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.25   | Call         |           | 473.00000       | 471                  | 25.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.25   | Put          |           | 985.00000       | 1,005                | 25.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.05  | Call         |           | 194.00000       | 193                  | 30.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.05  | Put          |           | 2,506.00000     | 2,527                | 30.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.65  | Call         |           | 149.00000       | 148                  | 31.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.65  | Put          |           | 3,061.00000     | 3,082                | 31.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.25  | Call         |           | 116.00000       | 115                  | 33.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.25  | Put          |           | 3,628.00000     | 3,649                | 33.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.85  | Call         |           | 89.00000        | 88                   | 34.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.85  | Put          |           | 4,201.00000     | 4,222                | 34.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.90   | Call         |           | 1,066.00000     | 1,056                | 21.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.90   | Put          |           | 228.00000       | 240                  | 21.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.10   | Call         |           | 514.00000       | 512                  | 24.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.10   | Put          |           | 876.00000       | 896                  | 24.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.10  | Call         |           | 124.00000       | 123                  | 32.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.10  | Put          |           | 3,486.00000     | 3,507                | 32.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.95   | Call         |           | 1,035.00000     | 1,025                | 21.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.95   | Put          |           | 246.00000       | 259                  | 21.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.55   | Call         |           | 714.00000       | 709                  | 23.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.55   | Put          |           | 526.00000       | 543                  | 23.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.75   | Call         |           | 363.00000       | 361                  | 26.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.75   | Put          |           | 1,374.00000     | 1,395                | 26.96      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 10.95  | Call         |     |       | 203.00000       | 202                  | 30.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.95  | Put          |     |       | 2,415.00000     | 2,436                | 30.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.55  | Call         |     |       | 156.00000       | 154                  | 31.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.55  | Put          |     |       | 2,967.00000     | 2,988                | 31.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.15  | Call         |     |       | 122.00000       | 121                  | 32.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.15  | Put          |     |       | 3,534.00000     | 3,555                | 32.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.25  | Call         |     |       | 76.00000        | 75                   | 34.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.25  | Put          |     |       | 4,587.00000     | 4,609                | 34.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.70   | Call         |     |       | 1,206.00000     | 1,194                | 21.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.70   | Put          |     |       | 168.00000       | 178                  | 21.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.30   | Call         |     |       | 834.00000       | 827                  | 22.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.30   | Put          |     |       | 396.00000       | 411                  | 22.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.30  | Call         |     |       | 174.00000       | 172                  | 31.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.30  | Put          |     |       | 2,736.00000     | 2,756                | 31.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.65   | Call         |     |       | 1,244.00000     | 1,232                | 21.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.65   | Put          |     |       | 156.00000       | 166                  | 21.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.25   | Call         |     |       | 860.00000       | 853                  | 22.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.25   | Put          |     |       | 372.00000       | 387                  | 22.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.85   | Call         |     |       | 594.00000       | 591                  | 24.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.85   | Put          |     |       | 706.00000       | 725                  | 24.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.25  | Call         |     |       | 178.00000       | 176                  | 30.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.25  | Put          |     |       | 2,690.00000     | 2,710                | 30.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.85  | Call         |     |       | 137.00000       | 136                  | 32.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.85  | Put          |     |       | 3,249.00000     | 3,270                | 32.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.60   | Call         |     |       | 1,283.00000     | 1,270                | 21.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.60   | Put          |     |       | 144.00000       | 154                  | 21.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.00   | Call         |     |       | 1,004.00000     | 994                  | 21.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.00   | Put          |     |       | 265.00000       | 278                  | 21.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.20   | Call         |     |       | 486.00000       | 484                  | 25.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.20   | Put          |     |       | 948.00000       | 968                  | 25.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.35   | Call         |     |       | 808.00000       | 802                  | 22.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.35   | Put          |     |       | 420.00000       | 436                  | 22.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.95   | Call         |     |       | 561.00000       | 558                  | 24.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.95   | Put          |     |       | 772.00000       | 792                  | 24.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.35  | Call         |     |       | 170.00000       | 169                  | 31.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.35  | Put          |     |       | 2,782.00000     | 2,803                | 31.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.95  | Call         |     |       | 132.00000       | 130                  | 32.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.95  | Put          |     |       | 3,344.00000     | 3,364                | 32.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.55  | Call         |     |       | 102.00000       | 101                  | 33.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.55  | Put          |     |       | 3,913.00000     | 3,935                | 33.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.75  | Call         |     |       | 62.00000        | 61                   | 35.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.75  | Put          |     |       | 5,074.00000     | 5,095                | 35.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.90   | Call         |     |       | 577.00000       | 574                  | 24.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.90   | Put          |     |       | 739.00000       | 758                  | 24.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.90  | Call         |     |       | 134.00000       | 133                  | 32.39      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 11.90  | Put          |           | 3,296.00000     | 3,317                | 32.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.90  | Call         |           | 59.00000        | 58                   | 35.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.90  | Put          |           | 5,221.00000     | 5,242                | 35.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.80  | Call         |           | 61.00000        | 60                   | 35.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.80  | Put          |           | 5,123.00000     | 5,144                | 35.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.85  | Call         |           | 137.00000       | 136                  | 32.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.85  | Put          |           | 3,249.00000     | 3,270                | 32.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.45  | Call         |           | 106.00000       | 105                  | 33.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.45  | Put          |           | 3,818.00000     | 3,839                | 33.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.65  | Call         |           | 65.00000        | 64                   | 35.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.65  | Put          |           | 4,976.00000     | 4,998                | 35.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.00  | Call         |           | 57.00000        | 56                   | 35.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.00  | Put          |           | 5,318.00000     | 5,340                | 35.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.15   | Call         |           | 915.00000       | 907                  | 22.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.15   | Put          |           | 327.00000       | 341                  | 22.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.30   | Call         |           | 834.00000       | 827                  | 22.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.30   | Put          |           | 396.00000       | 411                  | 22.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.20   | Call         |           | 887.00000       | 880                  | 22.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.20   | Put          |           | 349.00000       | 364                  | 22.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.70   | Call         |           | 1,206.00000     | 1,194                | 21.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.70   | Put          |           | 168.00000       | 178                  | 21.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.05   | Call         |           | 973.00000       | 964                  | 21.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.05   | Put          |           | 285.00000       | 298                  | 21.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.45   | Call         |           | 760.00000       | 754                  | 22.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.45   | Put          |           | 471.00000       | 488                  | 22.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.65  | Call         |           | 149.00000       | 148                  | 31.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.65  | Put          |           | 3,061.00000     | 3,082                | 31.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.85  | Call         |           | 89.00000        | 88                   | 34.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.85  | Put          |           | 4,201.00000     | 4,222                | 34.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.05  | Call         |           | 56.00000        | 55                   | 35.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.05  | Put          |           | 5,367.00000     | 5,389                | 35.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.85   | Call         |           | 1,099.00000     | 1,088                | 21.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.85   | Put          |           | 211.00000       | 222                  | 21.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.45  | Call         |           | 70.00000        | 69                   | 34.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.45  | Put          |           | 4,782.00000     | 4,803                | 34.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.75   | Call         |           | 1,169.00000     | 1,158                | 21.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.75   | Put          |           | 181.00000       | 192                  | 21.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.35  | Call         |           | 73.00000        | 72                   | 34.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.35  | Put          |           | 4,684.00000     | 4,706                | 34.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.40   | Call         |           | 1,442.00000     | 1,429                | 21.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.40   | Put          |           | 104.00000       | 113                  | 21.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.25   | Call         |           | 1,568.00000     | 1,553                | 21.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.25   | Put          |           | 80.00000        | 87                   | 21.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.65   | Call         |           | 671.00000       | 666                  | 23.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.65   | Put          |           | 582.00000       | 600                  | 23.50      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 10.55  | Call         |     |       | 245.00000       | 243                  | 29.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.55  | Put          |     |       | 2,056.00000     | 2,077                | 29.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.65  | Call         |     |       | 97.00000        | 96                   | 33.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.65  | Put          |     |       | 4,009.00000     | 4,030                | 33.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.05  | Call         |     |       | 82.00000        | 81                   | 34.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.05  | Put          |     |       | 4,394.00000     | 4,415                | 34.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.20   | Call         |     |       | 1,611.00000     | 1,596                | 21.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.20   | Put          |     |       | 73.00000        | 80                   | 21.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.60   | Call         |     |       | 692.00000       | 687                  | 23.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.60   | Put          |     |       | 554.00000       | 571                  | 23.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.55   | Call         |     |       | 1,322.00000     | 1,309                | 21.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.55   | Put          |     |       | 133.00000       | 143                  | 21.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.95   | Call         |     |       | 561.00000       | 558                  | 24.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.95   | Put          |     |       | 772.00000       | 792                  | 24.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.85  | Call         |     |       | 212.00000       | 211                  | 29.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.85  | Put          |     |       | 2,324.00000     | 2,345                | 29.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.55  | Call         |     |       | 156.00000       | 154                  | 31.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.55  | Put          |     |       | 2,967.00000     | 2,988                | 31.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.35  | Call         |     |       | 73.00000        | 72                   | 34.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.35  | Put          |     |       | 4,684.00000     | 4,706                | 34.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.30   | Call         |     |       | 1,526.00000     | 1,511                | 21.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.30   | Put          |     |       | 88.00000        | 95                   | 21.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.70   | Call         |     |       | 650.00000       | 646                  | 23.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.70   | Put          |     |       | 612.00000       | 630                  | 23.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.90   | Call         |     |       | 1,878.00000     | 1,861                | 21.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.90   | Put          |     |       | 40.00000        | 45                   | 21.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.70   | Call         |     |       | 1,206.00000     | 1,194                | 21.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.70   | Put          |     |       | 168.00000       | 178                  | 21.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.85   | Call         |     |       | 1,924.00000     | 1,906                | 21.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.85   | Put          |     |       | 36.00000        | 40                   | 21.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.15  | Call         |     |       | 299.00000       | 297                  | 28.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.15  | Put          |     |       | 1,710.00000     | 1,731                | 28.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.95   | Call         |     |       | 1,833.00000     | 1,816                | 21.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.95   | Put          |     |       | 44.00000        | 50                   | 21.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.75   | Call         |     |       | 1,169.00000     | 1,158                | 21.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.75   | Put          |     |       | 181.00000       | 192                  | 21.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.35   | Call         |     |       | 808.00000       | 802                  | 22.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.35   | Put          |     |       | 420.00000       | 436                  | 22.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.25  | Call         |     |       | 284.00000       | 283                  | 28.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.25  | Put          |     |       | 1,795.00000     | 1,817                | 28.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.35  | Call         |     |       | 111.00000       | 110                  | 33.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.35  | Put          |     |       | 3,723.00000     | 3,744                | 33.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.95   | Call         |     |       | 1,833.00000     | 1,816                | 21.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.95   | Put          |     |       | 44.00000        | 50                   | 21.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.80   | Call         |     |       | 1,970.00000     | 1,952                | 21.15      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 6.80   | Put          |           | 32.00000        | 36                   | 21.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.55   | Call         |           | 5,188.00000     | 5,166                | 31.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.55   | Put          |           | 0.00000         | 0                    | 31.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.05   | Call         |           | 3,694.00000     | 3,672                | 30.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.05   | Put          |           | 6.00000         | 6                    | 30.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.55   | Call         |           | 2,214.00000     | 2,194                | 22.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.55   | Put          |           | 26.00000        | 28                   | 22.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.55  | Call         |           | 31.00000        | 30                   | 37.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.55  | Put          |           | 6,843.00000     | 6,864                | 37.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.30   | Call         |           | 5,438.00000     | 5,416                | 31.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.30   | Put          |           | 0.00000         | 0                    | 31.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.80   | Call         |           | 3,942.00000     | 3,920                | 31.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.80   | Put          |           | 4.00000         | 4                    | 31.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.30   | Call         |           | 2,459.00000     | 2,438                | 23.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.30   | Put          |           | 21.00000        | 22                   | 23.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.80   | Call         |           | 1,133.00000     | 1,121                | 21.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.80   | Put          |           | 194.00000       | 205                  | 21.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.30  | Call         |           | 35.00000        | 35                   | 37.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.30  | Put          |           | 6,597.00000     | 6,619                | 37.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.35   | Call         |           | 1,484.00000     | 1,470                | 21.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.35   | Put          |           | 96.00000        | 104                  | 21.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.95   | Call         |           | 1,035.00000     | 1,025                | 21.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.95   | Put          |           | 246.00000       | 259                  | 21.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.55   | Call         |           | 714.00000       | 709                  | 23.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.55   | Put          |           | 526.00000       | 543                  | 23.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.65  | Call         |           | 97.00000        | 96                   | 33.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.65  | Put          |           | 4,009.00000     | 4,030                | 33.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.00   | Call         |           | 3,744.00000     | 3,721                | 30.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.00   | Put          |           | 5.00000         | 5                    | 30.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.00   | Call         |           | 2,754.00000     | 2,732                | 25.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.00   | Put          |           | 16.00000        | 16                   | 25.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.00   | Call         |           | 1,787.00000     | 1,771                | 21.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.00   | Put          |           | 49.00000        | 55                   | 21.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.80   | Call         |           | 2,951.00000     | 2,929                | 26.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.80   | Put          |           | 13.00000        | 13                   | 26.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.60  | Call         |           | 46.00000        | 45                   | 36.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.60  | Put          |           | 5,908.00000     | 5,929                | 36.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.15  | Call         |           | 39.00000        | 38                   | 37.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.15  | Put          |           | 6,450.00000     | 6,472                | 37.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future |        |              | 8.83820   | 8.86310         |                      | 23.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.85   | Call         |           | 772.00000       | 769                  | 23.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.85   | Put          |           | 758.00000       | 781                  | 23.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.75   | Call         |           | 810.00000       | 807                  | 23.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.75   | Put          |           | 697.00000       | 719                  | 23.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.90   | Call         |           | 753.00000       | 751                  | 23.93      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 8.90   | Put          |           | 790.00000       | 813                  | 23.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.95   | Call         |           | 735.00000       | 733                  | 24.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.95   | Put          |           | 822.00000       | 845                  | 24.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.15   | Call         |           | 669.00000       | 667                  | 24.58      | 0.00  | 0                   | 16,483.00       |
| \$ / R On 15/03/2010 Currency Future | 9.15   | Put          |           | 956.00000       | 979                  | 24.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.30   | Call         |           | 624.00000       | 623                  | 24.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.30   | Put          |           | 1,061.00000     | 1,085                | 24.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.40   | Call         |           | 596.00000       | 595                  | 25.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.40   | Put          |           | 1,133.00000     | 1,157                | 25.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.55   | Call         |           | 558.00000       | 557                  | 25.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.55   | Put          |           | 1,245.00000     | 1,268                | 25.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.45   | Call         |           | 583.00000       | 582                  | 25.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.45   | Put          |           | 1,170.00000     | 1,194                | 25.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.65   | Call         |           | 534.00000       | 533                  | 25.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.65   | Put          |           | 1,321.00000     | 1,345                | 25.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.65   | Call         |           | 534.00000       | 533                  | 25.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.65   | Put          |           | 1,321.00000     | 1,345                | 25.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.05  | Call         |           | 305.00000       | 303                  | 29.17      | 0.00  | 0                   | 16,483.00       |
| \$ / R On 15/03/2010 Currency Future | 11.05  | Put          |           | 2,491.00000     | 2,515                | 29.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.50  | Call         |           | 257.00000       | 256                  | 30.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.50  | Put          |           | 2,894.00000     | 2,918                | 30.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.60   | Call         |           | 546.00000       | 545                  | 25.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.60   | Put          |           | 1,283.00000     | 1,306                | 25.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.90   | Call         |           | 480.00000       | 479                  | 26.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.90   | Put          |           | 1,517.00000     | 1,541                | 26.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.05  | Call         |           | 451.00000       | 451                  | 26.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.05  | Put          |           | 1,638.00000     | 1,662                | 26.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.30  | Call         |           | 408.00000       | 408                  | 27.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.30  | Put          |           | 1,845.00000     | 1,869                | 27.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.10  | Call         |           | 442.00000       | 442                  | 27.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.10  | Put          |           | 1,679.00000     | 1,703                | 27.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.95   | Call         |           | 470.00000       | 469                  | 26.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.95   | Put          |           | 1,557.00000     | 1,581                | 26.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.95   | Call         |           | 470.00000       | 469                  | 26.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.95   | Put          |           | 1,557.00000     | 1,581                | 26.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.15  | Call         |           | 434.00000       | 433                  | 27.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.15  | Put          |           | 1,721.00000     | 1,745                | 27.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.30  | Call         |           | 193.00000       | 192                  | 31.45      | 0.00  | 0                   | 27,539.00       |
| \$ / R On 15/03/2010 Currency Future | 12.30  | Put          |           | 3,630.00000     | 3,654                | 31.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.85   | Call         |           | 490.00000       | 489                  | 26.40      | 0.00  | 0                   | 27,539.00       |
| \$ / R On 15/03/2010 Currency Future | 9.85   | Put          |           | 1,477.00000     | 1,501                | 26.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.15  | Call         |           | 434.00000       | 433                  | 27.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.15  | Put          |           | 1,721.00000     | 1,745                | 27.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.50  | Call         |           | 376.00000       | 375                  | 27.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.50  | Put          |           | 2,013.00000     | 2,037                | 27.98      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 10.55  | Call         |     |       | 369.00000       | 368                  | 28.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.55  | Put          |     |       | 2,056.00000     | 2,080                | 28.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.45  | Call         |     |       | 384.00000       | 383                  | 27.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.45  | Put          |     |       | 1,971.00000     | 1,995                | 27.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.60  | Call         |     |       | 362.00000       | 361                  | 28.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.60  | Put          |     |       | 2,098.00000     | 2,122                | 28.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.75  | Call         |     |       | 341.00000       | 340                  | 28.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.75  | Put          |     |       | 2,228.00000     | 2,252                | 28.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.00  | Call         |     |       | 310.00000       | 309                  | 29.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.00  | Put          |     |       | 2,447.00000     | 2,471                | 29.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.25  | Call         |     |       | 283.00000       | 282                  | 29.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.25  | Put          |     |       | 2,670.00000     | 2,694                | 29.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.20  | Call         |     |       | 288.00000       | 287                  | 29.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.20  | Put          |     |       | 2,625.00000     | 2,649                | 29.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.10  | Call         |     |       | 299.00000       | 298                  | 29.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.10  | Put          |     |       | 2,536.00000     | 2,559                | 29.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.15  | Call         |     |       | 294.00000       | 292                  | 29.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.15  | Put          |     |       | 2,581.00000     | 2,604                | 29.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.85  | Call         |     |       | 328.00000       | 327                  | 28.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.85  | Put          |     |       | 2,315.00000     | 2,339                | 28.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.80  | Call         |     |       | 334.00000       | 333                  | 28.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.80  | Put          |     |       | 2,271.00000     | 2,295                | 28.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.95  | Call         |     |       | 316.00000       | 315                  | 28.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.95  | Put          |     |       | 2,403.00000     | 2,427                | 28.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.05  | Call         |     |       | 305.00000       | 303                  | 29.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.05  | Put          |     |       | 2,491.00000     | 2,515                | 29.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.90  | Call         |     |       | 322.00000       | 321                  | 28.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.90  | Put          |     |       | 2,359.00000     | 2,383                | 28.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.70  | Call         |     |       | 348.00000       | 347                  | 28.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.70  | Put          |     |       | 2,185.00000     | 2,208                | 28.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.60  | Call         |     |       | 362.00000       | 361                  | 28.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.60  | Put          |     |       | 2,098.00000     | 2,122                | 28.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.80  | Call         |     |       | 334.00000       | 333                  | 28.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.80  | Put          |     |       | 2,271.00000     | 2,295                | 28.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.30  | Call         |     |       | 278.00000       | 276                  | 29.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.30  | Put          |     |       | 2,715.00000     | 2,738                | 29.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.44  | Call         |     |       | 263.00000       | 262                  | 29.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.44  | Put          |     |       | 2,840.00000     | 2,864                | 29.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.35  | Call         |     |       | 273.00000       | 271                  | 29.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.35  | Put          |     |       | 2,760.00000     | 2,783                | 29.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.35  | Call         |     |       | 273.00000       | 271                  | 29.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.35  | Put          |     |       | 2,760.00000     | 2,783                | 29.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.40  | Call         |     |       | 267.00000       | 266                  | 29.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.40  | Put          |     |       | 2,804.00000     | 2,828                | 29.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.65  | Call         |     |       | 243.00000       | 242                  | 30.31      | 0.00  | 0                   | 0.00            |



| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 11.65  | Put          |     |       | 3,030.00000     | 3,054                | 30.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.45  | Call         |     |       | 262.00000       | 261                  | 29.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.45  | Put          |     |       | 2,849.00000     | 2,873                | 29.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.75  | Call         |     |       | 235.00000       | 233                  | 30.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.75  | Put          |     |       | 3,122.00000     | 3,145                | 30.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.55  | Call         |     |       | 253.00000       | 251                  | 30.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.55  | Put          |     |       | 2,940.00000     | 2,963                | 30.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.60  | Call         |     |       | 248.00000       | 247                  | 30.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.60  | Put          |     |       | 2,985.00000     | 3,008                | 30.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.75   | Call         |     |       | 511.00000       | 510                  | 26.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.75   | Put          |     |       | 1,398.00000     | 1,422                | 26.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.05  | Call         |     |       | 451.00000       | 451                  | 26.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.05  | Put          |     |       | 1,638.00000     | 1,662                | 26.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.25  | Call         |     |       | 417.00000       | 416                  | 27.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.25  | Put          |     |       | 1,804.00000     | 1,828                | 27.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.35  | Call         |     |       | 400.00000       | 399                  | 27.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.35  | Put          |     |       | 1,887.00000     | 1,911                | 27.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.55  | Call         |     |       | 177.00000       | 176                  | 31.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.55  | Put          |     |       | 3,864.00000     | 3,888                | 31.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.50   | Call         |     |       | 570.00000       | 569                  | 25.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.50   | Put          |     |       | 1,207.00000     | 1,231                | 25.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.60  | Call         |     |       | 248.00000       | 247                  | 30.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.60  | Put          |     |       | 2,985.00000     | 3,008                | 30.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.70  | Call         |     |       | 113.00000       | 112                  | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.70  | Put          |     |       | 4,950.00000     | 4,974                | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.35   | Call         |     |       | 610.00000       | 609                  | 25.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.35   | Put          |     |       | 1,097.00000     | 1,121                | 25.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.85  | Call         |     |       | 328.00000       | 327                  | 28.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.85  | Put          |     |       | 2,315.00000     | 2,339                | 28.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.55  | Call         |     |       | 122.00000       | 121                  | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.55  | Put          |     |       | 4,809.00000     | 4,833                | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.25   | Call         |     |       | 639.00000       | 637                  | 24.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.25   | Put          |     |       | 1,026.00000     | 1,049                | 24.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.45  | Call         |     |       | 128.00000       | 127                  | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.45  | Put          |     |       | 4,715.00000     | 4,739                | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.20   | Call         |     |       | 654.00000       | 652                  | 24.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.20   | Put          |     |       | 990.00000       | 1,014                | 24.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.10  | Call         |     |       | 299.00000       | 298                  | 29.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.10  | Put          |     |       | 2,536.00000     | 2,559                | 29.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.40  | Call         |     |       | 131.00000       | 130                  | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.40  | Put          |     |       | 4,668.00000     | 4,692                | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.10   | Call         |     |       | 685.00000       | 683                  | 24.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.10   | Put          |     |       | 922.00000       | 945                  | 24.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.30  | Call         |     |       | 138.00000       | 137                  | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.30  | Put          |     |       | 4,575.00000     | 4,599                | 32.97      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 11.85  | Call         |     |       | 226.00000       | 225                  | 30.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.85  | Put          |     |       | 3,213.00000     | 3,237                | 30.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.95  | Call         |     |       | 100.00000       | 99                   | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.95  | Put          |     |       | 5,187.00000     | 5,211                | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.70   | Call         |     |       | 522.00000       | 522                  | 26.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.70   | Put          |     |       | 1,359.00000     | 1,383                | 26.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.70  | Call         |     |       | 239.00000       | 238                  | 30.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.70  | Put          |     |       | 3,076.00000     | 3,099                | 30.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.80  | Call         |     |       | 230.00000       | 229                  | 30.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.80  | Put          |     |       | 3,167.00000     | 3,191                | 30.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.90  | Call         |     |       | 102.00000       | 101                  | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.90  | Put          |     |       | 5,139.00000     | 5,163                | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.85  | Call         |     |       | 226.00000       | 225                  | 30.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.85  | Put          |     |       | 3,213.00000     | 3,237                | 30.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.95  | Call         |     |       | 218.00000       | 217                  | 30.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.95  | Put          |     |       | 3,305.00000     | 3,329                | 30.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.05  | Call         |     |       | 211.00000       | 209                  | 31.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.05  | Put          |     |       | 3,398.00000     | 3,421                | 31.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.15  | Call         |     |       | 90.00000        | 90                   | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.15  | Put          |     |       | 5,377.00000     | 5,401                | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.80   | Call         |     |       | 501.00000       | 500                  | 26.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.80   | Put          |     |       | 1,437.00000     | 1,462                | 26.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.30  | Call         |     |       | 278.00000       | 276                  | 29.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.30  | Put          |     |       | 2,715.00000     | 2,738                | 29.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.80  | Call         |     |       | 230.00000       | 229                  | 30.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.80  | Put          |     |       | 3,167.00000     | 3,191                | 30.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.90  | Call         |     |       | 222.00000       | 221                  | 30.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.90  | Put          |     |       | 3,259.00000     | 3,283                | 30.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.00  | Call         |     |       | 97.00000        | 97                   | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.00  | Put          |     |       | 5,234.00000     | 5,258                | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.80  | Call         |     |       | 108.00000       | 107                  | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.80  | Put          |     |       | 5,044.00000     | 5,068                | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.30   | Call         |     |       | 624.00000       | 623                  | 24.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.30   | Put          |     |       | 1,061.00000     | 1,085                | 24.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.50  | Call         |     |       | 125.00000       | 124                  | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.50  | Put          |     |       | 4,762.00000     | 4,786                | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.80   | Call         |     |       | 790.00000       | 788                  | 23.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.80   | Put          |     |       | 727.00000       | 750                  | 23.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.20  | Call         |     |       | 144.00000       | 142                  | 32.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.20  | Put          |     |       | 4,480.00000     | 4,504                | 32.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.95   | Call         |     |       | 735.00000       | 733                  | 24.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.95   | Put          |     |       | 822.00000       | 845                  | 24.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.65  | Call         |     |       | 354.00000       | 353                  | 28.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.65  | Put          |     |       | 2,141.00000     | 2,165                | 28.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.15  | Call         |     |       | 294.00000       | 292                  | 29.39      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 11.15  | Put          |           | 2,581.00000     | 2,604                | 29.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.35  | Call         |           | 135.00000       | 133                  | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.35  | Put          |           | 4,621.00000     | 4,645                | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.90  | Call         |           | 322.00000       | 321                  | 28.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.90  | Put          |           | 2,359.00000     | 2,383                | 28.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.40  | Call         |           | 267.00000       | 266                  | 29.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.40  | Put          |           | 2,804.00000     | 2,828                | 29.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.60  | Call         |           | 119.00000       | 118                  | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.60  | Put          |           | 4,856.00000     | 4,880                | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.55  | Call         |           | 369.00000       | 368                  | 28.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.55  | Put          |           | 2,056.00000     | 2,080                | 28.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.65  | Call         |           | 354.00000       | 353                  | 28.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.65  | Put          |           | 2,141.00000     | 2,165                | 28.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.25  | Call         |           | 141.00000       | 140                  | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.25  | Put          |           | 4,528.00000     | 4,552                | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.00   | Call         |           | 718.00000       | 716                  | 24.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.00   | Put          |           | 855.00000       | 878                  | 24.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.65  | Call         |           | 116.00000       | 115                  | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.65  | Put          |           | 4,903.00000     | 4,927                | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.15  | Call         |           | 146.00000       | 145                  | 32.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.15  | Put          |           | 4,433.00000     | 4,456                | 32.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.60   | Call         |           | 872.00000       | 868                  | 23.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.60   | Put          |           | 609.00000       | 630                  | 23.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.40  | Call         |           | 392.00000       | 391                  | 27.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.40  | Put          |           | 1,929.00000     | 1,953                | 27.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.00  | Call         |           | 153.00000       | 152                  | 32.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.00  | Put          |           | 4,290.00000     | 4,313                | 32.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.55   | Call         |           | 893.00000       | 890                  | 23.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.55   | Put          |           | 580.00000       | 601                  | 23.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.35  | Call         |           | 400.00000       | 399                  | 27.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.35  | Put          |           | 1,887.00000     | 1,911                | 27.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.95  | Call         |           | 155.00000       | 154                  | 32.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.95  | Put          |           | 4,242.00000     | 4,266                | 32.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.45   | Call         |           | 939.00000       | 934                  | 22.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.45   | Put          |           | 526.00000       | 546                  | 22.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.85  | Call         |           | 160.00000       | 159                  | 32.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.85  | Put          |           | 4,147.00000     | 4,171                | 32.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.50   | Call         |           | 916.00000       | 912                  | 22.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.50   | Put          |           | 553.00000       | 573                  | 22.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.20  | Call         |           | 425.00000       | 424                  | 27.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.20  | Put          |           | 1,762.00000     | 1,786                | 27.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.30  | Call         |           | 408.00000       | 408                  | 27.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.30  | Put          |           | 1,845.00000     | 1,869                | 27.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.90  | Call         |           | 158.00000       | 157                  | 32.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.90  | Put          |           | 4,195.00000     | 4,218                | 32.41      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 8.10   | Call         |     |       | 1,119.00000     | 1,112                | 21.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.10   | Put          |     |       | 356.00000       | 374                  | 21.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.00  | Call         |     |       | 461.00000       | 460                  | 26.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.00  | Put          |     |       | 1,598.00000     | 1,622                | 26.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.50  | Call         |     |       | 180.00000       | 179                  | 31.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.50  | Put          |     |       | 3,817.00000     | 3,841                | 31.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.15   | Call         |     |       | 1,091.00000     | 1,085                | 21.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.15   | Put          |     |       | 378.00000       | 396                  | 21.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.00   | Call         |     |       | 1,177.00000     | 1,169                | 21.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.00   | Put          |     |       | 314.00000       | 331                  | 21.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.80   | Call         |     |       | 501.00000       | 500                  | 26.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.80   | Put          |     |       | 1,437.00000     | 1,462                | 26.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.40  | Call         |     |       | 187.00000       | 185                  | 31.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.40  | Put          |     |       | 3,724.00000     | 3,747                | 31.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.95   | Call         |     |       | 1,207.00000     | 1,198                | 21.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.95   | Put          |     |       | 294.00000       | 310                  | 21.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.35  | Call         |     |       | 190.00000       | 189                  | 31.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.35  | Put          |     |       | 3,677.00000     | 3,701                | 31.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.30   | Call         |     |       | 1,012.00000     | 1,007                | 22.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.30   | Put          |     |       | 449.00000       | 468                  | 22.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.10  | Call         |     |       | 442.00000       | 442                  | 27.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.10  | Put          |     |       | 1,679.00000     | 1,703                | 27.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.20  | Call         |     |       | 425.00000       | 424                  | 27.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.20  | Put          |     |       | 1,762.00000     | 1,786                | 27.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.70  | Call         |     |       | 169.00000       | 167                  | 32.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.70  | Put          |     |       | 4,006.00000     | 4,029                | 32.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.05   | Call         |     |       | 1,148.00000     | 1,140                | 21.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.05   | Put          |     |       | 334.00000       | 352                  | 21.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.85   | Call         |     |       | 490.00000       | 489                  | 26.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.85   | Put          |     |       | 1,477.00000     | 1,501                | 26.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.45  | Call         |     |       | 184.00000       | 182                  | 31.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.45  | Put          |     |       | 3,770.00000     | 3,794                | 31.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.90   | Call         |     |       | 1,237.00000     | 1,229                | 21.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.90   | Put          |     |       | 274.00000       | 291                  | 21.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.70   | Call         |     |       | 522.00000       | 522                  | 26.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.70   | Put          |     |       | 1,359.00000     | 1,383                | 26.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.65   | Call         |     |       | 1,418.00000     | 1,407                | 21.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.65   | Put          |     |       | 205.00000       | 219                  | 21.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.45   | Call         |     |       | 583.00000       | 582                  | 25.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.45   | Put          |     |       | 1,170.00000     | 1,194                | 25.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.35  | Call         |     |       | 190.00000       | 189                  | 31.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.35  | Put          |     |       | 3,677.00000     | 3,701                | 31.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.60   | Call         |     |       | 1,456.00000     | 1,444                | 21.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.60   | Put          |     |       | 193.00000       | 206                  | 21.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.55   | Call         |     |       | 1,494.00000     | 1,482                | 21.34      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 7.55   | Put          |     |       | 181.00000       | 194                  | 21.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.35   | Call         |     |       | 610.00000       | 609                  | 25.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.35   | Put          |     |       | 1,097.00000     | 1,121                | 25.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.25  | Call         |     |       | 197.00000       | 196                  | 31.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.25  | Put          |     |       | 3,584.00000     | 3,607                | 31.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.50   | Call         |     |       | 1,533.00000     | 1,520                | 21.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.50   | Put          |     |       | 170.00000       | 182                  | 21.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.65   | Call         |     |       | 5,213.00000     | 5,188                | 29.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.65   | Put          |     |       | 0.00000         | 0                    | 29.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.15   | Call         |     |       | 3,726.00000     | 3,702                | 28.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.15   | Put          |     |       | 13.00000        | 13                   | 28.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.65   | Call         |     |       | 2,268.00000     | 2,247                | 22.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.65   | Put          |     |       | 55.00000        | 59                   | 22.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.65  | Call         |     |       | 171.00000       | 170                  | 32.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.65  | Put          |     |       | 3,958.00000     | 3,982                | 32.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.65  | Call         |     |       | 42.00000        | 42                   | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.65  | Put          |     |       | 6,829.00000     | 6,854                | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.40   | Call         |     |       | 5,463.00000     | 5,438                | 29.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.40   | Put          |     |       | 0.00000         | 0                    | 29.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.90   | Call         |     |       | 3,974.00000     | 3,949                | 29.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.90   | Put          |     |       | 11.00000        | 11                   | 29.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.40   | Call         |     |       | 2,505.00000     | 2,483                | 22.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.40   | Put          |     |       | 42.00000        | 45                   | 22.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.40  | Call         |     |       | 48.00000        | 48                   | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.40  | Put          |     |       | 6,585.00000     | 6,609                | 32.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.30   | Call         |     |       | 1,693.00000     | 1,678                | 21.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.30   | Put          |     |       | 130.00000       | 140                  | 21.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.10   | Call         |     |       | 685.00000       | 683                  | 24.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.10   | Put          |     |       | 922.00000       | 945                  | 24.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.20   | Call         |     |       | 654.00000       | 652                  | 24.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.20   | Put          |     |       | 990.00000       | 1,014                | 24.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.60   | Call         |     |       | 546.00000       | 545                  | 25.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.60   | Put          |     |       | 1,283.00000     | 1,306                | 25.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.00  | Call         |     |       | 215.00000       | 213                  | 30.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.00  | Put          |     |       | 3,351.00000     | 3,375                | 30.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.10   | Call         |     |       | 3,776.00000     | 3,751                | 28.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.10   | Put          |     |       | 13.00000        | 13                   | 28.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.10   | Call         |     |       | 2,793.00000     | 2,770                | 23.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.10   | Put          |     |       | 30.00000        | 31                   | 23.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.10   | Call         |     |       | 1,860.00000     | 1,844                | 21.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.10   | Put          |     |       | 97.00000        | 106                  | 21.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.10  | Call         |     |       | 207.00000       | 206                  | 31.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.10  | Put          |     |       | 3,444.00000     | 3,468                | 31.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.10  | Call         |     |       | 148.00000       | 147                  | 32.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.10  | Put          |     |       | 4,385.00000     | 4,409                | 32.73      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 4.95   | Call         |           | 3,924.00000     | 3,900                | 29.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.95   | Put          |           | 11.00000        | 11                   | 29.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.95   | Call         |           | 2,939.00000     | 2,914                | 24.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.95   | Put          |           | 26.00000        | 26                   | 24.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.95   | Call         |           | 1,990.00000     | 1,972                | 21.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.95   | Put          |           | 77.00000        | 84                   | 21.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.90   | Call         |           | 2,987.00000     | 2,963                | 24.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.90   | Put          |           | 24.00000        | 24                   | 24.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.90   | Call         |           | 2,034.00000     | 2,016                | 21.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.90   | Put          |           | 71.00000        | 78                   | 21.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future |        |              | 8.95760   | 8.98360         |                      | 23.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.00   | Call         |           | 879.00000       | 867                  | 23.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.00   | Put          |           | 895.00000       | 910                  | 23.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.95   | Call         |           | 896.00000       | 885                  | 23.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.95   | Put          |           | 863.00000       | 877                  | 23.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.85   | Call         |           | 933.00000       | 922                  | 23.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.85   | Put          |           | 800.00000       | 814                  | 23.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.05   | Call         |           | 861.00000       | 850                  | 23.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.05   | Put          |           | 927.00000       | 942                  | 23.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.20   | Call         |           | 810.00000       | 799                  | 24.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.20   | Put          |           | 1,026.00000     | 1,042                | 24.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.40   | Call         |           | 748.00000       | 738                  | 24.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.40   | Put          |           | 1,164.00000     | 1,180                | 24.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.50   | Call         |           | 719.00000       | 709                  | 24.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.50   | Put          |           | 1,235.00000     | 1,252                | 24.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.65   | Call         |           | 679.00000       | 669                  | 25.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.65   | Put          |           | 1,345.00000     | 1,362                | 25.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.55   | Call         |           | 705.00000       | 696                  | 24.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.55   | Put          |           | 1,272.00000     | 1,288                | 24.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.75   | Call         |           | 654.00000       | 644                  | 25.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.75   | Put          |           | 1,420.00000     | 1,437                | 25.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.60   | Call         |           | 692.00000       | 682                  | 25.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.60   | Put          |           | 1,308.00000     | 1,325                | 25.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.90  | Call         |           | 317.00000       | 310                  | 29.51      | 0.00  | 0                   | 21,978.00       |
| \$ / R On 14/06/2010 Currency Future | 11.90  | Put          |           | 3,233.00000     | 3,252                | 29.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.15   | Call         |           | 826.00000       | 816                  | 24.00      | 0.00  | 0                   | 21,978.00       |
| \$ / R On 14/06/2010 Currency Future | 9.15   | Put          |           | 993.00000       | 1,008                | 24.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.70   | Call         |           | 666.00000       | 657                  | 25.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.70   | Put          |           | 1,382.00000     | 1,399                | 25.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.00  | Call         |           | 596.00000       | 588                  | 25.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.00  | Put          |           | 1,612.00000     | 1,630                | 25.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.15  | Call         |           | 565.00000       | 557                  | 26.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.15  | Put          |           | 1,731.00000     | 1,749                | 26.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.40  | Call         |           | 518.00000       | 510                  | 26.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.40  | Put          |           | 1,935.00000     | 1,953                | 26.80      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 10.20  | Call         |     |       | 555.00000       | 547                  | 26.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.20  | Put          |     |       | 1,772.00000     | 1,789                | 26.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.05  | Call         |     |       | 585.00000       | 577                  | 26.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.05  | Put          |     |       | 1,652.00000     | 1,669                | 26.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.15  | Call         |     |       | 293.00000       | 286                  | 29.88      | 0.00  | 0                   | 26,596.00       |
| \$ / R On 14/06/2010 Currency Future | 12.15  | Put          |     |       | 3,459.00000     | 3,479                | 29.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.40   | Call         |     |       | 748.00000       | 738                  | 24.57      | 0.00  | 0                   | 26,596.00       |
| \$ / R On 14/06/2010 Currency Future | 9.40   | Put          |     |       | 1,164.00000     | 1,180                | 24.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.00   | Call         |     |       | 1,337.00000     | 1,322                | 21.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.00   | Put          |     |       | 353.00000       | 365                  | 21.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.80   | Call         |     |       | 641.00000       | 632                  | 25.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.80   | Put          |     |       | 1,458.00000     | 1,475                | 25.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.90   | Call         |     |       | 618.00000       | 609                  | 25.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.90   | Put          |     |       | 1,535.00000     | 1,552                | 25.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.10  | Call         |     |       | 575.00000       | 567                  | 26.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.10  | Put          |     |       | 1,692.00000     | 1,709                | 26.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.30  | Call         |     |       | 536.00000       | 528                  | 26.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.30  | Put          |     |       | 1,853.00000     | 1,871                | 26.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.40  | Call         |     |       | 271.00000       | 265                  | 30.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.40  | Put          |     |       | 3,687.00000     | 3,707                | 30.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.05   | Call         |     |       | 1,308.00000     | 1,294                | 21.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.05   | Put          |     |       | 375.00000       | 386                  | 21.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.85   | Call         |     |       | 630.00000       | 621                  | 25.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.85   | Put          |     |       | 1,496.00000     | 1,513                | 25.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.95   | Call         |     |       | 607.00000       | 598                  | 25.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.95   | Put          |     |       | 1,573.00000     | 1,591                | 25.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.25  | Call         |     |       | 546.00000       | 538                  | 26.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.25  | Put          |     |       | 1,812.00000     | 1,830                | 26.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.35  | Call         |     |       | 527.00000       | 519                  | 26.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.35  | Put          |     |       | 1,894.00000     | 1,912                | 26.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.45  | Call         |     |       | 267.00000       | 261                  | 30.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.45  | Put          |     |       | 3,733.00000     | 3,753                | 30.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.20   | Call         |     |       | 1,226.00000     | 1,212                | 21.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.20   | Put          |     |       | 443.00000       | 455                  | 21.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.90   | Call         |     |       | 618.00000       | 609                  | 25.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.90   | Put          |     |       | 1,535.00000     | 1,552                | 25.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.30  | Call         |     |       | 536.00000       | 528                  | 26.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.30  | Put          |     |       | 1,853.00000     | 1,871                | 26.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.50  | Call         |     |       | 500.00000       | 492                  | 27.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.50  | Put          |     |       | 2,017.00000     | 2,035                | 27.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.60  | Call         |     |       | 255.00000       | 249                  | 30.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.60  | Put          |     |       | 3,871.00000     | 3,891                | 30.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.35   | Call         |     |       | 1,150.00000     | 1,136                | 22.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.35   | Put          |     |       | 516.00000       | 529                  | 22.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.05  | Call         |     |       | 585.00000       | 577                  | 26.03      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 10.05  | Put          |     |       | 1,652.00000     | 1,669                | 26.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.35  | Call         |     |       | 527.00000       | 519                  | 26.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.35  | Put          |     |       | 1,894.00000     | 1,912                | 26.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.45  | Call         |     |       | 509.00000       | 501                  | 26.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.45  | Put          |     |       | 1,975.00000     | 1,994                | 26.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.55  | Call         |     |       | 492.00000       | 484                  | 27.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.55  | Put          |     |       | 2,058.00000     | 2,076                | 27.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.65  | Call         |     |       | 475.00000       | 467                  | 27.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.65  | Put          |     |       | 2,142.00000     | 2,160                | 27.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.75  | Call         |     |       | 243.00000       | 237                  | 30.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.75  | Put          |     |       | 4,010.00000     | 4,030                | 30.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.15   | Call         |     |       | 1,253.00000     | 1,239                | 21.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.15   | Put          |     |       | 419.00000       | 431                  | 21.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.85   | Call         |     |       | 630.00000       | 621                  | 25.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.85   | Put          |     |       | 1,496.00000     | 1,513                | 25.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.55  | Call         |     |       | 259.00000       | 252                  | 30.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.55  | Put          |     |       | 3,825.00000     | 3,845                | 30.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.75   | Call         |     |       | 1,510.00000     | 1,493                | 21.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.75   | Put          |     |       | 276.00000       | 285                  | 21.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.45   | Call         |     |       | 733.00000       | 723                  | 24.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.45   | Put          |     |       | 1,200.00000     | 1,216                | 24.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.95   | Call         |     |       | 607.00000       | 598                  | 25.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.95   | Put          |     |       | 1,573.00000     | 1,591                | 25.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.70   | Call         |     |       | 1,546.00000     | 1,528                | 21.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.70   | Put          |     |       | 262.00000       | 271                  | 21.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.80   | Call         |     |       | 641.00000       | 632                  | 25.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.80   | Put          |     |       | 1,458.00000     | 1,475                | 25.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.20  | Call         |     |       | 288.00000       | 282                  | 29.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.20  | Put          |     |       | 3,505.00000     | 3,524                | 29.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.65   | Call         |     |       | 1,582.00000     | 1,565                | 21.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.65   | Put          |     |       | 249.00000       | 257                  | 21.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.35   | Call         |     |       | 763.00000       | 752                  | 24.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.35   | Put          |     |       | 1,129.00000     | 1,145                | 24.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.45   | Call         |     |       | 733.00000       | 723                  | 24.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.45   | Put          |     |       | 1,200.00000     | 1,216                | 24.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.25  | Call         |     |       | 284.00000       | 277                  | 30.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.25  | Put          |     |       | 3,550.00000     | 3,570                | 30.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.60   | Call         |     |       | 1,619.00000     | 1,601                | 21.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.60   | Put          |     |       | 236.00000       | 244                  | 21.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.30   | Call         |     |       | 778.00000       | 768                  | 24.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.30   | Put          |     |       | 1,094.00000     | 1,110                | 24.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.75   | Call         |     |       | 5,234.00000     | 5,208                | 27.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.75   | Put          |     |       | 1.00000         | 1                    | 27.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.25   | Call         |     |       | 3,754.00000     | 3,728                | 26.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.25   | Put          |     |       | 20.00000        | 20                   | 26.54      | 0.00  | 0                   | 0.00            |



| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 6.75   | Call         |     |       | 2,320.00000     | 2,296                | 21.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.75   | Put          |     |       | 86.00000        | 89                   | 21.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.25   | Call         |     |       | 1,200.00000     | 1,186                | 21.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.25   | Put          |     |       | 467.00000       | 479                  | 21.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.25  | Call         |     |       | 392.00000       | 384                  | 28.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.25  | Put          |     |       | 2,658.00000     | 2,677                | 28.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.25  | Call         |     |       | 139.00000       | 135                  | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.25  | Put          |     |       | 5,405.00000     | 5,428                | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.75  | Call         |     |       | 73.00000        | 70                   | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.75  | Put          |     |       | 6,839.00000     | 6,863                | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.50   | Call         |     |       | 5,484.00000     | 5,458                | 27.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.50   | Put          |     |       | 0.00000         | 0                    | 27.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.00   | Call         |     |       | 4,000.00000     | 3,974                | 27.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.00   | Put          |     |       | 17.00000        | 17                   | 27.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.50   | Call         |     |       | 2,547.00000     | 2,523                | 21.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.50   | Put          |     |       | 64.00000        | 65                   | 21.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.00  | Call         |     |       | 424.00000       | 416                  | 28.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.00  | Put          |     |       | 2,440.00000     | 2,458                | 28.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.50  | Call         |     |       | 263.00000       | 256                  | 30.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.50  | Put          |     |       | 3,779.00000     | 3,799                | 30.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.00  | Call         |     |       | 155.00000       | 151                  | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.00  | Put          |     |       | 5,171.00000     | 5,193                | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.50  | Call         |     |       | 81.00000        | 79                   | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.50  | Put          |     |       | 6,597.00000     | 6,621                | 31.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.35   | Call         |     |       | 1,811.00000     | 1,791                | 21.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.35   | Put          |     |       | 177.00000       | 184                  | 21.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.25   | Call         |     |       | 794.00000       | 783                  | 24.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.25   | Put          |     |       | 1,060.00000     | 1,076                | 24.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.55   | Call         |     |       | 705.00000       | 696                  | 24.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.55   | Put          |     |       | 1,272.00000     | 1,288                | 24.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.85  | Call         |     |       | 322.00000       | 315                  | 29.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.85  | Put          |     |       | 3,188.00000     | 3,207                | 29.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.20   | Call         |     |       | 3,803.00000     | 3,777                | 26.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.20   | Put          |     |       | 19.00000        | 19                   | 26.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.20   | Call         |     |       | 2,827.00000     | 2,801                | 22.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.20   | Put          |     |       | 44.00000        | 44                   | 22.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.20   | Call         |     |       | 1,931.00000     | 1,911                | 21.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.20   | Put          |     |       | 148.00000       | 153                  | 21.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.20  | Call         |     |       | 398.00000       | 390                  | 28.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.20  | Put          |     |       | 2,614.00000     | 2,633                | 28.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.20  | Call         |     |       | 213.00000       | 208                  | 31.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.20  | Put          |     |       | 4,429.00000     | 4,450                | 31.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.00   | Call         |     |       | 3,017.00000     | 2,991                | 22.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.00   | Put          |     |       | 33.00000        | 33                   | 22.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.00   | Call         |     |       | 2,098.00000     | 2,076                | 21.18      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value      | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 7.00   | Put          |           | 114.00000       | 119                  | 21.18      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.00  | Call         |           | 307.00000       | 300                  | 29.66      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.00  | Put          |           | 3,323.00000     | 3,342                | 29.66      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.00  | Call         |           | 226.00000       | 220                  | 31.04      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.00  | Put          |           | 4,242.00000     | 4,263                | 31.04      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.35  | Call         |           | 380.00000       | 373                  | 28.69      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.35  | Put          |           | 2,747.00000     | 2,765                | 28.69      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.35  | Call         |           | 275.00000       | 269                  | 30.18      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.35  | Put          |           | 3,642.00000     | 3,661                | 30.18      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.35  | Call         |           | 204.00000       | 199                  | 31.51      | 0.00       | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.35  | Put          |           | 4,571.00000     | 4,592                | 31.51      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  |        |              | 12.72160  | 12.76470        |                      | 20.64      | 623,358.40 | 49                  | 19,288.00       |
| £ / R On 12/06/2009 Currency Future  | 12.75  | Call         |           | 324.00000       | 319                  | 20.89      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 12.75  | Put          |           | 309.00000       | 348                  | 20.89      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 12.55  | Call         |           | 422.00000       | 410                  | 20.01      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 12.55  | Put          |           | 207.00000       | 238                  | 20.01      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 12.65  | Call         |           | 370.00000       | 362                  | 20.43      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 12.65  | Put          |           | 256.00000       | 290                  | 20.43      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 12.70  | Call         |           | 347.00000       | 340                  | 20.64      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 12.70  | Put          |           | 282.00000       | 318                  | 20.64      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 12.85  | Call         |           | 286.00000       | 282                  | 21.38      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 12.85  | Put          |           | 371.00000       | 410                  | 21.38      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.10  | Call         |           | 210.00000       | 210                  | 22.78      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.10  | Put          |           | 545.00000       | 588                  | 22.78      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.20  | Call         |           | 187.00000       | 187                  | 23.36      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.20  | Put          |           | 622.00000       | 665                  | 23.36      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.40  | Call         |           | 145.00000       | 146                  | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.40  | Put          |           | 780.00000       | 824                  | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.35  | Call         |           | 157.00000       | 158                  | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.35  | Put          |           | 742.00000       | 786                  | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.45  | Call         |           | 133.00000       | 135                  | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.45  | Put          |           | 818.00000       | 863                  | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.90  | Call         |           | 58.00000        | 61                   | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.90  | Put          |           | 1,194.00000     | 1,239                | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.60  | Call         |           | 102.00000       | 105                  | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.60  | Put          |           | 938.00000       | 983                  | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.65  | Call         |           | 93.00000        | 96                   | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.65  | Put          |           | 979.00000       | 1,024                | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.70  | Call         |           | 85.00000        | 88                   | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.70  | Put          |           | 1,021.00000     | 1,066                | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.85  | Call         |           | 64.00000        | 67                   | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 13.85  | Put          |           | 1,150.00000     | 1,195                | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 14.05  | Call         |           | 43.00000        | 46                   | 24.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future  | 14.05  | Put          |           | 1,328.00000     | 1,374                | 24.22      | 0.00       | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 13.95  | Call         |     |       | 53.00000        | 55                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.95  | Put          |     |       | 1,238.00000     | 1,284                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.90  | Call         |     |       | 58.00000        | 61                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.90  | Put          |     |       | 1,194.00000     | 1,239                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.00  | Call         |     |       | 48.00000        | 50                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.00  | Put          |     |       | 1,283.00000     | 1,329                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.15  | Call         |     |       | 35.00000        | 37                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.15  | Put          |     |       | 1,420.00000     | 1,466                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.20  | Call         |     |       | 32.00000        | 34                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.20  | Put          |     |       | 1,467.00000     | 1,512                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.25  | Call         |     |       | 28.00000        | 31                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.25  | Put          |     |       | 1,514.00000     | 1,559                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.30  | Call         |     |       | 25.00000        | 28                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.30  | Put          |     |       | 1,561.00000     | 1,606                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.10  | Call         |     |       | 39.00000        | 41                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.10  | Put          |     |       | 1,374.00000     | 1,420                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.65  | Call         |     |       | 11.00000        | 13                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.65  | Put          |     |       | 1,897.00000     | 1,941                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.90  | Call         |     |       | 6.00000         | 7                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.90  | Put          |     |       | 2,141.00000     | 2,186                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.40  | Call         |     |       | 2.00000         | 2                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.40  | Put          |     |       | 2,637.00000     | 2,680                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.10  | Call         |     |       | 4.00000         | 4                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.10  | Put          |     |       | 2,339.00000     | 2,383                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.00  | Call         |     |       | 5.00000         | 6                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.00  | Put          |     |       | 2,240.00000     | 2,284                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.05  | Call         |     |       | 4.00000         | 5                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.05  | Put          |     |       | 2,290.00000     | 2,333                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.90  | Call         |     |       | 6.00000         | 7                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.90  | Put          |     |       | 2,141.00000     | 2,186                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.40  | Call         |     |       | 20.00000        | 22                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.40  | Put          |     |       | 1,656.00000     | 1,701                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.55  | Call         |     |       | 14.00000        | 16                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.55  | Put          |     |       | 1,800.00000     | 1,844                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.70  | Call         |     |       | 10.00000        | 11                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.70  | Put          |     |       | 1,945.00000     | 1,990                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.80  | Call         |     |       | 8.00000         | 9                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.80  | Put          |     |       | 2,043.00000     | 2,088                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.85  | Call         |     |       | 7.00000         | 8                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.85  | Put          |     |       | 2,092.00000     | 2,136                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.95  | Call         |     |       | 5.00000         | 6                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.95  | Put          |     |       | 2,191.00000     | 2,235                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.65  | Call         |     |       | 11.00000        | 13                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.65  | Put          |     |       | 1,897.00000     | 1,941                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.75  | Call         |     |       | 9.00000         | 10                   | 24.22      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 14.75  | Put          |     |       | 1,994.00000     | 2,039                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.60  | Call         |     |       | 13.00000        | 14                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.60  | Put          |     |       | 1,848.00000     | 1,893                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.60  | Call         |     |       | 13.00000        | 14                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.60  | Put          |     |       | 1,848.00000     | 1,893                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.50  | Call         |     |       | 16.00000        | 18                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.50  | Put          |     |       | 1,752.00000     | 1,796                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.35  | Call         |     |       | 23.00000        | 25                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.35  | Put          |     |       | 1,608.00000     | 1,653                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.45  | Call         |     |       | 18.00000        | 20                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.45  | Put          |     |       | 1,703.00000     | 1,748                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.35  | Call         |     |       | 2.00000         | 2                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.35  | Put          |     |       | 2,587.00000     | 2,631                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.15  | Call         |     |       | 3.00000         | 4                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.15  | Put          |     |       | 2,389.00000     | 2,432                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.35  | Call         |     |       | 2.00000         | 2                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.35  | Put          |     |       | 2,587.00000     | 2,631                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.05  | Call         |     |       | 4.00000         | 5                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.05  | Put          |     |       | 2,290.00000     | 2,333                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.45  | Call         |     |       | 1.00000         | 2                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.45  | Put          |     |       | 2,687.00000     | 2,730                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.25  | Call         |     |       | 2.00000         | 3                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.25  | Put          |     |       | 2,488.00000     | 2,531                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.15  | Call         |     |       | 35.00000        | 37                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.15  | Put          |     |       | 1,420.00000     | 1,466                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.85  | Call         |     |       | 7.00000         | 8                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.85  | Put          |     |       | 2,092.00000     | 2,136                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.20  | Call         |     |       | 3.00000         | 3                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.20  | Put          |     |       | 2,438.00000     | 2,482                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.55  | Call         |     |       | 1.00000         | 1                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.55  | Put          |     |       | 2,786.00000     | 2,830                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.90  | Call         |     |       | 0.00000         | 1                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.90  | Put          |     |       | 3,136.00000     | 3,179                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.15  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.15  | Put          |     |       | 3,385.00000     | 3,429                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.85  | Call         |     |       | 0.00000         | 1                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.85  | Put          |     |       | 3,086.00000     | 3,129                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.65  | Call         |     |       | 1.00000         | 1                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.65  | Put          |     |       | 2,886.00000     | 2,929                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.70  | Call         |     |       | 1.00000         | 1                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.70  | Put          |     |       | 2,936.00000     | 2,979                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.60  | Call         |     |       | 1.00000         | 1                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.60  | Put          |     |       | 2,836.00000     | 2,880                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.75  | Call         |     |       | 1.00000         | 1                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.75  | Put          |     |       | 2,986.00000     | 3,029                | 24.22      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 15.60  | Call         |     |       | 1.00000         | 1                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.60  | Put          |     |       | 2,836.00000     | 2,880                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.35  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.35  | Put          |     |       | 3,585.00000     | 3,629                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.00  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.00  | Put          |     |       | 3,236.00000     | 3,279                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.10  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.10  | Put          |     |       | 3,336.00000     | 3,379                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.50  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.50  | Put          |     |       | 3,735.00000     | 3,778                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.20  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.20  | Put          |     |       | 3,435.00000     | 3,479                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.40  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.40  | Put          |     |       | 3,635.00000     | 3,679                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.60  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.60  | Put          |     |       | 3,835.00000     | 3,878                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.70  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.70  | Put          |     |       | 3,935.00000     | 3,978                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.75  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.75  | Put          |     |       | 3,985.00000     | 4,028                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.45  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.45  | Put          |     |       | 3,685.00000     | 3,729                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.25  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.25  | Put          |     |       | 3,485.00000     | 3,529                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.80  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.80  | Put          |     |       | 4,035.00000     | 4,078                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.15  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.15  | Put          |     |       | 4,385.00000     | 4,428                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.05  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.05  | Put          |     |       | 4,285.00000     | 4,328                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.50  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.50  | Put          |     |       | 4,735.00000     | 4,778                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.80  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.80  | Put          |     |       | 5,035.00000     | 5,078                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.40  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.40  | Put          |     |       | 5,635.00000     | 5,678                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.00  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.00  | Put          |     |       | 6,235.00000     | 6,278                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.15  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.15  | Put          |     |       | 6,385.00000     | 6,428                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.80  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.80  | Put          |     |       | 6,035.00000     | 6,078                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.35  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.35  | Put          |     |       | 5,585.00000     | 5,628                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.25  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 18.25  | Put          |     |       | 5,485.00000     | 5,528                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.75  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.75  | Put          |     |       | 5,985.00000     | 6,028                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.25  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.25  | Put          |     |       | 4,485.00000     | 4,528                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.30  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.30  | Put          |     |       | 3,535.00000     | 3,579                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.80  | Call         |     |       | 1.00000         | 1                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.80  | Put          |     |       | 3,036.00000     | 3,079                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.10  | Call         |     |       | 4.00000         | 4                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.10  | Put          |     |       | 2,339.00000     | 2,383                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.30  | Call         |     |       | 2.00000         | 3                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.30  | Put          |     |       | 2,537.00000     | 2,581                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.40  | Call         |     |       | 2.00000         | 2                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.40  | Put          |     |       | 2,637.00000     | 2,680                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.50  | Call         |     |       | 1.00000         | 2                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.50  | Put          |     |       | 2,737.00000     | 2,780                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.80  | Call         |     |       | 8.00000         | 9                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.80  | Put          |     |       | 2,043.00000     | 2,088                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.30  | Call         |     |       | 2.00000         | 3                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.30  | Put          |     |       | 2,537.00000     | 2,581                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.15  | Call         |     |       | 3.00000         | 4                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.15  | Put          |     |       | 2,389.00000     | 2,432                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.55  | Call         |     |       | 1.00000         | 1                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.55  | Put          |     |       | 2,786.00000     | 2,830                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.80  | Call         |     |       | 1.00000         | 1                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.80  | Put          |     |       | 3,036.00000     | 3,079                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.90  | Call         |     |       | 0.00000         | 1                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.90  | Put          |     |       | 3,136.00000     | 3,179                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.65  | Call         |     |       | 1.00000         | 1                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.65  | Put          |     |       | 2,886.00000     | 2,929                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.20  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.20  | Put          |     |       | 3,435.00000     | 3,479                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.90  | Call         |     |       | 0.00000         | 1                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.90  | Put          |     |       | 3,136.00000     | 3,179                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.10  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.10  | Put          |     |       | 3,336.00000     | 3,379                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.95  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.95  | Put          |     |       | 3,186.00000     | 3,229                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.05  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.05  | Put          |     |       | 3,286.00000     | 3,329                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.40  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.40  | Put          |     |       | 3,635.00000     | 3,679                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.00  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.00  | Put          |     |       | 3,236.00000     | 3,279                | 24.22      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 16.30  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.30  | Put          |     |       | 3,535.00000     | 3,579                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.60  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.60  | Put          |     |       | 3,835.00000     | 3,878                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.80  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.80  | Put          |     |       | 4,035.00000     | 4,078                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.70  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.70  | Put          |     |       | 3,935.00000     | 3,978                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.90  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.90  | Put          |     |       | 4,135.00000     | 4,178                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.00  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.00  | Put          |     |       | 4,235.00000     | 4,278                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.90  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.90  | Put          |     |       | 4,135.00000     | 4,178                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.10  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.10  | Put          |     |       | 4,335.00000     | 4,378                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.55  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.55  | Put          |     |       | 3,785.00000     | 3,828                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.65  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.65  | Put          |     |       | 3,885.00000     | 3,928                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.85  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.85  | Put          |     |       | 4,085.00000     | 4,128                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.95  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.95  | Put          |     |       | 4,185.00000     | 4,228                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.15  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.15  | Put          |     |       | 3,385.00000     | 3,429                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.35  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.35  | Put          |     |       | 3,585.00000     | 3,629                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.85  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.85  | Put          |     |       | 4,085.00000     | 4,128                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.35  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.35  | Put          |     |       | 4,585.00000     | 4,628                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.45  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.45  | Put          |     |       | 4,685.00000     | 4,728                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.55  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.55  | Put          |     |       | 4,785.00000     | 4,828                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.65  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.65  | Put          |     |       | 4,885.00000     | 4,928                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.45  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.45  | Put          |     |       | 5,685.00000     | 5,728                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.55  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.55  | Put          |     |       | 5,785.00000     | 5,828                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.65  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.65  | Put          |     |       | 5,885.00000     | 5,928                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.85  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 18.85  | Put          |     |       | 6,085.00000     | 6,128                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.95  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.95  | Put          |     |       | 6,185.00000     | 6,228                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.05  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.05  | Put          |     |       | 6,285.00000     | 6,328                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.85  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.85  | Put          |     |       | 5,085.00000     | 5,128                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.95  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.95  | Put          |     |       | 5,185.00000     | 5,228                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.05  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.05  | Put          |     |       | 5,285.00000     | 5,328                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.15  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.15  | Put          |     |       | 5,385.00000     | 5,428                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.95  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.95  | Put          |     |       | 5,185.00000     | 5,228                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.15  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.15  | Put          |     |       | 5,385.00000     | 5,428                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.45  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.45  | Put          |     |       | 5,685.00000     | 5,728                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.65  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.65  | Put          |     |       | 5,885.00000     | 5,928                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.50  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.50  | Put          |     |       | 5,735.00000     | 5,778                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.60  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.60  | Put          |     |       | 5,835.00000     | 5,878                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.70  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.70  | Put          |     |       | 5,935.00000     | 5,978                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.90  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.90  | Put          |     |       | 6,135.00000     | 6,178                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.10  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.10  | Put          |     |       | 6,335.00000     | 6,378                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.20  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.20  | Put          |     |       | 6,435.00000     | 6,478                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.85  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.85  | Put          |     |       | 6,085.00000     | 6,128                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.05  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.05  | Put          |     |       | 6,285.00000     | 6,328                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.25  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.25  | Put          |     |       | 6,485.00000     | 6,528                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.35  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.35  | Put          |     |       | 6,585.00000     | 6,628                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.45  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.45  | Put          |     |       | 6,685.00000     | 6,728                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.55  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.55  | Put          |     |       | 6,785.00000     | 6,828                | 24.22      | 0.00  | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 18.90  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.90  | Put          |     |       | 6,135.00000     | 6,178                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.30  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.30  | Put          |     |       | 6,535.00000     | 6,578                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.40  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.40  | Put          |     |       | 6,635.00000     | 6,678                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.40  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.40  | Put          |     |       | 4,635.00000     | 4,678                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.60  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.60  | Put          |     |       | 4,835.00000     | 4,878                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.70  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.70  | Put          |     |       | 4,935.00000     | 4,978                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.90  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.90  | Put          |     |       | 5,135.00000     | 5,178                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.00  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.00  | Put          |     |       | 5,235.00000     | 5,278                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.10  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.10  | Put          |     |       | 5,335.00000     | 5,378                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.20  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.20  | Put          |     |       | 5,435.00000     | 5,478                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.10  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.10  | Put          |     |       | 4,335.00000     | 4,378                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.20  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.20  | Put          |     |       | 4,435.00000     | 4,478                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.30  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.30  | Put          |     |       | 4,535.00000     | 4,578                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.40  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.40  | Put          |     |       | 4,635.00000     | 4,678                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.90  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.90  | Put          |     |       | 5,135.00000     | 5,178                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.65  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.65  | Put          |     |       | 3,885.00000     | 3,928                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.15  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.15  | Put          |     |       | 4,385.00000     | 4,428                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.05  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.05  | Put          |     |       | 4,285.00000     | 4,328                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.35  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.35  | Put          |     |       | 4,585.00000     | 4,628                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.55  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 17.55  | Put          |     |       | 4,785.00000     | 4,828                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.45  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 16.45  | Put          |     |       | 3,685.00000     | 3,729                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.85  | Call         |     |       | 0.00000         | 1                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 15.85  | Put          |     |       | 3,086.00000     | 3,129                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.55  | Call         |     |       | 14.00000        | 16                   | 24.22      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 14.55  | Put          |     |       | 1,800.00000     | 1,844                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.75  | Call         |     |       | 78.00000        | 80                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.75  | Put          |     |       | 1,063.00000     | 1,109                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.05  | Call         |     |       | 43.00000        | 46                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.05  | Put          |     |       | 1,328.00000     | 1,374                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.80  | Call         |     |       | 71.00000        | 73                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.80  | Put          |     |       | 1,106.00000     | 1,152                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.40  | Call         |     |       | 20.00000        | 22                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.40  | Put          |     |       | 1,656.00000     | 1,701                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.50  | Call         |     |       | 122.00000       | 124                  | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.50  | Put          |     |       | 857.00000       | 902                  | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.80  | Call         |     |       | 71.00000        | 73                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.80  | Put          |     |       | 1,106.00000     | 1,152                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.85  | Call         |     |       | 64.00000        | 67                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.85  | Put          |     |       | 1,150.00000     | 1,195                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.35  | Call         |     |       | 23.00000        | 25                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.35  | Put          |     |       | 1,608.00000     | 1,653                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.30  | Call         |     |       | 25.00000        | 28                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 14.30  | Put          |     |       | 1,561.00000     | 1,606                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.55  | Call         |     |       | 112.00000       | 114                  | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.55  | Put          |     |       | 897.00000       | 942                  | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.65  | Call         |     |       | 93.00000        | 96                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.65  | Put          |     |       | 979.00000       | 1,024                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.55  | Call         |     |       | 112.00000       | 114                  | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.55  | Put          |     |       | 897.00000       | 942                  | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.30  | Call         |     |       | 166.00000       | 167                  | 23.93      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.30  | Put          |     |       | 701.00000       | 745                  | 23.93      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.40  | Call         |     |       | 145.00000       | 146                  | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.40  | Put          |     |       | 780.00000       | 824                  | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.25  | Call         |     |       | 176.00000       | 177                  | 23.64      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.25  | Put          |     |       | 661.00000       | 705                  | 23.64      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 7.90   | Call         |     |       | 4,865.00000     | 4,822                | 19.55      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 7.90   | Put          |     |       | 0.00000         | 0                    | 19.55      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 9.40   | Call         |     |       | 3,365.00000     | 3,322                | 19.55      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 9.40   | Put          |     |       | 0.00000         | 0                    | 19.55      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 10.90  | Call         |     |       | 1,865.00000     | 1,823                | 19.55      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 10.90  | Put          |     |       | 1.00000         | 1                    | 19.55      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.40  | Call         |     |       | 515.00000       | 497                  | 19.68      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.40  | Put          |     |       | 150.00000       | 175                  | 19.68      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.40  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 18.40  | Put          |     |       | 5,635.00000     | 5,678                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.90  | Call         |     |       | 0.00000         | 0                    | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 19.90  | Put          |     |       | 7,135.00000     | 7,178                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 7.45   | Call         |     |       | 5,315.00000     | 5,272                | 19.55      | 0.00  | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 7.45   | Put          |     |       | 0.00000         | 0                    | 19.55      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value      | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| £ / R On 12/06/2009 Currency Future | 8.95   | Call         |           | 3,815.00000     | 3,772                | 19.55      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 8.95   | Put          |           | 0.00000         | 0                    | 19.55      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 10.45  | Call         |           | 2,315.00000     | 2,272                | 19.55      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 10.45  | Put          |           | 0.00000         | 0                    | 19.55      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 11.95  | Call         |           | 863.00000       | 832                  | 19.55      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 11.95  | Put          |           | 48.00000        | 61                   | 19.55      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 7.20   | Call         |           | 5,565.00000     | 5,522                | 19.55      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 7.20   | Put          |           | 0.00000         | 0                    | 19.55      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 8.70   | Call         |           | 4,065.00000     | 4,022                | 19.55      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 8.70   | Put          |           | 0.00000         | 0                    | 19.55      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 10.20  | Call         |           | 2,565.00000     | 2,522                | 19.55      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 10.20  | Put          |           | 0.00000         | 0                    | 19.55      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 11.70  | Call         |           | 1,087.00000     | 1,051                | 19.55      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 11.70  | Put          |           | 22.00000        | 30                   | 19.55      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.80  | Call         |           | 304.00000       | 300                  | 21.14      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.80  | Put          |           | 340.00000       | 379                  | 21.14      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.90  | Call         |           | 268.00000       | 265                  | 21.65      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.90  | Put          |           | 403.00000       | 444                  | 21.65      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.00  | Call         |           | 237.00000       | 236                  | 22.20      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.00  | Put          |           | 472.00000       | 514                  | 22.20      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.45  | Call         |           | 482.00000       | 466                  | 19.75      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.45  | Put          |           | 167.00000       | 194                  | 19.75      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.95  | Call         |           | 252.00000       | 250                  | 21.92      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.95  | Put          |           | 437.00000       | 478                  | 21.92      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.05  | Call         |           | 223.00000       | 222                  | 22.49      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.05  | Put          |           | 508.00000       | 551                  | 22.49      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.15  | Call         |           | 198.00000       | 198                  | 23.07      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 13.15  | Put          |           | 583.00000       | 626                  | 23.07      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.30  | Call         |           | 584.00000       | 563                  | 19.58      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.30  | Put          |           | 119.00000       | 141                  | 19.58      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.40  | Call         |           | 515.00000       | 497                  | 19.68      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.40  | Put          |           | 150.00000       | 175                  | 19.68      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.50  | Call         |           | 451.00000       | 437                  | 19.88      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.50  | Put          |           | 187.00000       | 216                  | 19.88      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.60  | Call         |           | 395.00000       | 385                  | 20.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.60  | Put          |           | 231.00000       | 264                  | 20.22      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.90  | Call         |           | 268.00000       | 265                  | 21.65      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.90  | Put          |           | 403.00000       | 444                  | 21.65      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.25  | Call         |           | 620.00000       | 598                  | 19.55      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.25  | Put          |           | 106.00000       | 126                  | 19.55      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.35  | Call         |           | 549.00000       | 529                  | 19.60      | 0.00       | 0                   | 0.00            |
| £ / R On 12/06/2009 Currency Future | 12.35  | Put          |           | 134.00000       | 157                  | 19.60      | 0.00       | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future |        |              | 12.92410  | 12.97250        |                      | 21.26      | 103,392.80 | 8                   | 3,509.00        |
| £ / R On 14/09/2009 Currency Future | 12.95  | Call         |           | 649.00000       | 646                  | 21.39      | 0.00       | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.95  | Put          |           | 626.00000       | 671                  | 21.39      | 0.00       | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 12.75  | Call         |     |       | 730.00000       | 726                  | 20.79      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.75  | Put          |     |       | 508.00000       | 552                  | 20.79      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.85  | Call         |     |       | 688.00000       | 685                  | 21.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.85  | Put          |     |       | 565.00000       | 611                  | 21.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.90  | Call         |     |       | 668.00000       | 665                  | 21.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.90  | Put          |     |       | 595.00000       | 641                  | 21.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.05  | Call         |     |       | 610.00000       | 608                  | 21.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.05  | Put          |     |       | 688.00000       | 734                  | 21.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.30  | Call         |     |       | 526.00000       | 526                  | 22.39      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.30  | Put          |     |       | 853.00000       | 902                  | 22.39      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.40  | Call         |     |       | 496.00000       | 498                  | 22.69      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.40  | Put          |     |       | 924.00000       | 973                  | 22.69      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.60  | Call         |     |       | 438.00000       | 441                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.60  | Put          |     |       | 1,066.00000     | 1,117                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.55  | Call         |     |       | 455.00000       | 458                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.55  | Put          |     |       | 1,033.00000     | 1,084                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.65  | Call         |     |       | 422.00000       | 425                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.65  | Put          |     |       | 1,099.00000     | 1,151                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.10  | Call         |     |       | 294.00000       | 298                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.10  | Put          |     |       | 1,421.00000     | 1,474                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.80  | Call         |     |       | 375.00000       | 379                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.80  | Put          |     |       | 1,202.00000     | 1,254                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.90  | Call         |     |       | 346.00000       | 350                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.90  | Put          |     |       | 1,273.00000     | 1,326                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.85  | Call         |     |       | 360.00000       | 364                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.85  | Put          |     |       | 1,238.00000     | 1,290                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.90  | Call         |     |       | 346.00000       | 350                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.90  | Put          |     |       | 1,273.00000     | 1,326                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.05  | Call         |     |       | 306.00000       | 311                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.05  | Put          |     |       | 1,383.00000     | 1,437                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.25  | Call         |     |       | 259.00000       | 264                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.25  | Put          |     |       | 1,536.00000     | 1,590                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.20  | Call         |     |       | 270.00000       | 275                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.20  | Put          |     |       | 1,497.00000     | 1,551                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.10  | Call         |     |       | 294.00000       | 298                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.10  | Put          |     |       | 1,421.00000     | 1,474                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.35  | Call         |     |       | 237.00000       | 243                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.35  | Put          |     |       | 1,615.00000     | 1,669                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.45  | Call         |     |       | 217.00000       | 223                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.45  | Put          |     |       | 1,695.00000     | 1,749                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.50  | Call         |     |       | 208.00000       | 214                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.50  | Put          |     |       | 1,736.00000     | 1,790                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.30  | Call         |     |       | 248.00000       | 253                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.30  | Put          |     |       | 1,575.00000     | 1,629                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.85  | Call         |     |       | 151.00000       | 157                  | 23.13      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 14.85  | Put          |     |       | 2,029.00000     | 2,083                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.10  | Call         |     |       | 120.00000       | 125                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.10  | Put          |     |       | 2,247.00000     | 2,301                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.60  | Call         |     |       | 73.00000        | 78                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.60  | Put          |     |       | 2,700.00000     | 2,754                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.35  | Call         |     |       | 94.00000        | 99                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.35  | Put          |     |       | 2,471.00000     | 2,525                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.25  | Call         |     |       | 103.00000       | 109                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.25  | Put          |     |       | 2,381.00000     | 2,435                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.15  | Call         |     |       | 114.00000       | 119                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.15  | Put          |     |       | 2,291.00000     | 2,345                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.85  | Call         |     |       | 151.00000       | 157                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.85  | Put          |     |       | 2,029.00000     | 2,083                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.60  | Call         |     |       | 190.00000       | 196                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.60  | Put          |     |       | 1,818.00000     | 1,872                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.75  | Call         |     |       | 166.00000       | 172                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.75  | Put          |     |       | 1,944.00000     | 1,998                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.10  | Call         |     |       | 120.00000       | 125                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.10  | Put          |     |       | 2,247.00000     | 2,301                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.00  | Call         |     |       | 132.00000       | 137                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.00  | Put          |     |       | 2,159.00000     | 2,213                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.90  | Call         |     |       | 145.00000       | 150                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.90  | Put          |     |       | 2,072.00000     | 2,126                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.05  | Call         |     |       | 125.00000       | 131                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.05  | Put          |     |       | 2,203.00000     | 2,257                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.95  | Call         |     |       | 138.00000       | 144                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.95  | Put          |     |       | 2,115.00000     | 2,170                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.80  | Call         |     |       | 159.00000       | 164                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.80  | Put          |     |       | 1,986.00000     | 2,040                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.90  | Call         |     |       | 145.00000       | 150                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.90  | Put          |     |       | 2,072.00000     | 2,126                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.30  | Call         |     |       | 98.00000        | 104                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.30  | Put          |     |       | 2,426.00000     | 2,480                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.20  | Call         |     |       | 109.00000       | 114                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.20  | Put          |     |       | 2,336.00000     | 2,390                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.70  | Call         |     |       | 174.00000       | 180                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.70  | Put          |     |       | 1,901.00000     | 1,956                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.35  | Call         |     |       | 94.00000        | 99                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.35  | Put          |     |       | 2,471.00000     | 2,525                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.60  | Call         |     |       | 73.00000        | 78                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.60  | Put          |     |       | 2,700.00000     | 2,754                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.45  | Call         |     |       | 85.00000        | 90                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.45  | Put          |     |       | 2,562.00000     | 2,616                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.65  | Call         |     |       | 69.00000        | 74                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.65  | Put          |     |       | 2,747.00000     | 2,800                | 23.13      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 15.70  | Call         |     |       | 66.00000        | 70                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.70  | Put          |     |       | 2,793.00000     | 2,846                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.50  | Call         |     |       | 81.00000        | 86                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.50  | Put          |     |       | 2,608.00000     | 2,662                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.40  | Call         |     |       | 227.00000       | 233                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.40  | Put          |     |       | 1,655.00000     | 1,709                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.80  | Call         |     |       | 59.00000        | 64                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.80  | Put          |     |       | 2,887.00000     | 2,940                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.65  | Call         |     |       | 182.00000       | 188                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.65  | Put          |     |       | 1,859.00000     | 1,914                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.80  | Call         |     |       | 159.00000       | 164                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.80  | Put          |     |       | 1,986.00000     | 2,040                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.40  | Call         |     |       | 89.00000        | 94                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.40  | Put          |     |       | 2,517.00000     | 2,570                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.30  | Call         |     |       | 248.00000       | 253                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.30  | Put          |     |       | 1,575.00000     | 1,629                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.00  | Call         |     |       | 319.00000       | 323                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.00  | Put          |     |       | 1,346.00000     | 1,399                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.95  | Call         |     |       | 332.00000       | 337                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.95  | Put          |     |       | 1,310.00000     | 1,362                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.15  | Call         |     |       | 281.00000       | 287                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.15  | Put          |     |       | 1,459.00000     | 1,512                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.55  | Call         |     |       | 199.00000       | 205                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.55  | Put          |     |       | 1,776.00000     | 1,831                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.30  | Call         |     |       | 98.00000        | 104                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.30  | Put          |     |       | 2,426.00000     | 2,480                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.90  | Call         |     |       | 54.00000        | 58                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.90  | Put          |     |       | 2,981.00000     | 3,034                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.40  | Call         |     |       | 89.00000        | 94                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.40  | Put          |     |       | 2,517.00000     | 2,570                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.80  | Call         |     |       | 59.00000        | 64                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.80  | Put          |     |       | 2,887.00000     | 2,940                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.90  | Call         |     |       | 54.00000        | 58                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.90  | Put          |     |       | 2,981.00000     | 3,034                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.00  | Call         |     |       | 48.00000        | 52                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.00  | Put          |     |       | 3,076.00000     | 3,128                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.10  | Call         |     |       | 43.00000        | 47                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.10  | Put          |     |       | 3,171.00000     | 3,223                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.05  | Call         |     |       | 125.00000       | 131                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.05  | Put          |     |       | 2,203.00000     | 2,257                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.55  | Call         |     |       | 77.00000        | 82                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.55  | Put          |     |       | 2,654.00000     | 2,708                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.75  | Call         |     |       | 63.00000        | 67                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.75  | Put          |     |       | 2,840.00000     | 2,893                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.55  | Call         |     |       | 77.00000        | 82                   | 23.13      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 15.55  | Put          |     |       | 2,654.00000     | 2,708                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.85  | Call         |     |       | 56.00000        | 61                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.85  | Put          |     |       | 2,934.00000     | 2,987                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.95  | Call         |     |       | 51.00000        | 55                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.95  | Put          |     |       | 3,028.00000     | 3,081                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.05  | Call         |     |       | 46.00000        | 50                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.05  | Put          |     |       | 3,123.00000     | 3,175                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.40  | Call         |     |       | 227.00000       | 233                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.40  | Put          |     |       | 1,655.00000     | 1,709                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.30  | Call         |     |       | 35.00000        | 38                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.30  | Put          |     |       | 3,362.00000     | 3,414                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.15  | Call         |     |       | 281.00000       | 287                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.15  | Put          |     |       | 1,459.00000     | 1,512                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.65  | Call         |     |       | 182.00000       | 188                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.65  | Put          |     |       | 1,859.00000     | 1,914                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.15  | Call         |     |       | 114.00000       | 119                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 15.15  | Put          |     |       | 2,291.00000     | 2,345                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.60  | Call         |     |       | 190.00000       | 196                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.60  | Put          |     |       | 1,818.00000     | 1,872                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.75  | Call         |     |       | 390.00000       | 393                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.75  | Put          |     |       | 1,168.00000     | 1,219                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.85  | Call         |     |       | 360.00000       | 364                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.85  | Put          |     |       | 1,238.00000     | 1,290                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.05  | Call         |     |       | 306.00000       | 311                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.05  | Put          |     |       | 1,383.00000     | 1,437                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.55  | Call         |     |       | 199.00000       | 205                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.55  | Put          |     |       | 1,776.00000     | 1,831                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.80  | Call         |     |       | 375.00000       | 379                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.80  | Put          |     |       | 1,202.00000     | 1,254                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.70  | Call         |     |       | 406.00000       | 409                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.70  | Put          |     |       | 1,133.00000     | 1,185                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.35  | Call         |     |       | 237.00000       | 243                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 14.35  | Put          |     |       | 1,615.00000     | 1,669                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.50  | Call         |     |       | 469.00000       | 471                  | 22.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.50  | Put          |     |       | 996.00000       | 1,046                | 22.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.60  | Call         |     |       | 438.00000       | 441                  | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.60  | Put          |     |       | 1,066.00000     | 1,117                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.45  | Call         |     |       | 482.00000       | 484                  | 22.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.45  | Put          |     |       | 960.00000       | 1,010                | 22.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 8.10   | Call         |     |       | 4,873.00000     | 4,824                | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 8.10   | Put          |     |       | 0.00000         | 0                    | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.60   | Call         |     |       | 3,374.00000     | 3,327                | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.60   | Put          |     |       | 2.00000         | 3                    | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.10  | Call         |     |       | 1,929.00000     | 1,893                | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.10  | Put          |     |       | 56.00000        | 69                   | 20.01      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 12.60  | Call         |     |       | 802.00000       | 794                  | 20.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.60  | Put          |     |       | 429.00000       | 470                  | 20.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.10  | Call         |     |       | 14.00000        | 16                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.10  | Put          |     |       | 4,142.00000     | 4,192                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 18.60  | Call         |     |       | 2.00000         | 3                    | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 18.60  | Put          |     |       | 5,630.00000     | 5,679                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 20.10  | Call         |     |       | 0.00000         | 0                    | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 20.10  | Put          |     |       | 7,128.00000     | 7,176                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 7.65   | Call         |     |       | 5,323.00000     | 5,274                | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 7.65   | Put          |     |       | 0.00000         | 0                    | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.15   | Call         |     |       | 3,823.00000     | 3,775                | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 9.15   | Put          |     |       | 0.00000         | 1                    | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.65  | Call         |     |       | 2,347.00000     | 2,305                | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.65  | Put          |     |       | 24.00000        | 31                   | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.15  | Call         |     |       | 1,079.00000     | 1,062                | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.15  | Put          |     |       | 257.00000       | 288                  | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.65  | Call         |     |       | 24.00000        | 26                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.65  | Put          |     |       | 3,701.00000     | 3,752                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 18.15  | Call         |     |       | 4.00000         | 5                    | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 18.15  | Put          |     |       | 5,181.00000     | 5,231                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.65  | Call         |     |       | 1.00000         | 1                    | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.65  | Put          |     |       | 6,678.00000     | 6,727                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 7.40   | Call         |     |       | 5,573.00000     | 5,524                | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 7.40   | Put          |     |       | 0.00000         | 0                    | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 8.90   | Call         |     |       | 4,073.00000     | 4,024                | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 8.90   | Put          |     |       | 0.00000         | 0                    | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.40  | Call         |     |       | 2,587.00000     | 2,543                | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 10.40  | Put          |     |       | 14.00000        | 19                   | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.90  | Call         |     |       | 1,261.00000     | 1,239                | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 11.90  | Put          |     |       | 188.00000       | 215                  | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.40  | Call         |     |       | 31.00000        | 34                   | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 16.40  | Put          |     |       | 3,459.00000     | 3,510                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.90  | Call         |     |       | 5.00000         | 6                    | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 17.90  | Put          |     |       | 4,933.00000     | 4,982                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.40  | Call         |     |       | 1.00000         | 1                    | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 19.40  | Put          |     |       | 6,428.00000     | 6,477                | 23.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.00  | Call         |     |       | 629.00000       | 627                  | 21.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.00  | Put          |     |       | 656.00000       | 703                  | 21.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.10  | Call         |     |       | 592.00000       | 591                  | 21.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.10  | Put          |     |       | 719.00000       | 767                  | 21.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.20  | Call         |     |       | 558.00000       | 557                  | 22.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.20  | Put          |     |       | 785.00000       | 833                  | 22.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.65  | Call         |     |       | 777.00000       | 770                  | 20.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.65  | Put          |     |       | 454.00000       | 496                  | 20.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.15  | Call         |     |       | 574.00000       | 574                  | 21.94      | 0.00  | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/09/2009 Currency Future | 13.15  | Put          |           | 752.00000       | 800                  | 21.94      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.25  | Call         |           | 541.00000       | 542                  | 22.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.25  | Put          |           | 819.00000       | 868                  | 22.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.35  | Call         |           | 511.00000       | 512                  | 22.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.35  | Put          |           | 888.00000       | 938                  | 22.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.50  | Call         |           | 855.00000       | 844                  | 20.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.50  | Put          |           | 382.00000       | 420                  | 20.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.70  | Call         |           | 753.00000       | 748                  | 20.64      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.70  | Put          |           | 481.00000       | 523                  | 20.64      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.80  | Call         |           | 709.00000       | 705                  | 20.95      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.80  | Put          |           | 536.00000       | 581                  | 20.95      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.10  | Call         |           | 592.00000       | 591                  | 21.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 13.10  | Put          |           | 719.00000       | 767                  | 21.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.45  | Call         |           | 883.00000       | 871                  | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.45  | Put          |           | 360.00000       | 396                  | 20.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.55  | Call         |           | 827.00000       | 818                  | 20.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.55  | Put          |           | 405.00000       | 444                  | 20.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.85  | Call         |           | 688.00000       | 685                  | 21.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/09/2009 Currency Future | 12.85  | Put          |           | 565.00000       | 611                  | 21.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future |        |              | 13.11150  | 13.16440        |                      | 21.63      | 0.00  | 0                   | 1,456.00        |
| £ / R On 14/12/2009 Currency Future | 13.15  | Call         |           | 880.00000       | 866                  | 21.73      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.15  | Put          |           | 866.00000       | 904                  | 21.73      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.95  | Call         |           | 957.00000       | 943                  | 21.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.95  | Put          |           | 743.00000       | 781                  | 21.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.00  | Call         |           | 937.00000       | 923                  | 21.39      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.00  | Put          |           | 773.00000       | 811                  | 21.39      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.10  | Call         |           | 899.00000       | 885                  | 21.63      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.10  | Put          |           | 835.00000       | 873                  | 21.63      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.20  | Call         |           | 861.00000       | 847                  | 21.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.20  | Put          |           | 897.00000       | 936                  | 21.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.50  | Call         |           | 748.00000       | 737                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.50  | Put          |           | 1,084.00000     | 1,126                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.60  | Call         |           | 708.00000       | 698                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.60  | Put          |           | 1,144.00000     | 1,187                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.80  | Call         |           | 633.00000       | 625                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.80  | Put          |           | 1,269.00000     | 1,313                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.70  | Call         |           | 670.00000       | 661                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.70  | Put          |           | 1,206.00000     | 1,249                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.85  | Call         |           | 616.00000       | 608                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.85  | Put          |           | 1,301.00000     | 1,346                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.30  | Call         |           | 473.00000       | 468                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.30  | Put          |           | 1,609.00000     | 1,656                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.00  | Call         |           | 565.00000       | 558                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.00  | Put          |           | 1,400.00000     | 1,446                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.05  | Call         |           | 548.00000       | 542                  | 22.27      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 14.05  | Put          |     |       | 1,434.00000     | 1,480                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.05  | Call         |     |       | 548.00000       | 542                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.05  | Put          |     |       | 1,434.00000     | 1,480                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.10  | Call         |     |       | 533.00000       | 526                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.10  | Put          |     |       | 1,468.00000     | 1,515                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.25  | Call         |     |       | 487.00000       | 482                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.25  | Put          |     |       | 1,573.00000     | 1,620                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.45  | Call         |     |       | 432.00000       | 428                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.45  | Put          |     |       | 1,717.00000     | 1,766                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.35  | Call         |     |       | 459.00000       | 454                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.35  | Put          |     |       | 1,644.00000     | 1,693                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.40  | Call         |     |       | 445.00000       | 441                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.40  | Put          |     |       | 1,681.00000     | 1,729                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.50  | Call         |     |       | 419.00000       | 415                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.50  | Put          |     |       | 1,754.00000     | 1,803                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.90  | Call         |     |       | 326.00000       | 324                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.90  | Put          |     |       | 2,061.00000     | 2,112                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.85  | Call         |     |       | 336.00000       | 334                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.85  | Put          |     |       | 2,022.00000     | 2,073                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.60  | Call         |     |       | 394.00000       | 390                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.60  | Put          |     |       | 1,829.00000     | 1,879                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.70  | Call         |     |       | 370.00000       | 367                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.70  | Put          |     |       | 1,905.00000     | 1,955                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.80  | Call         |     |       | 347.00000       | 345                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.80  | Put          |     |       | 1,983.00000     | 2,033                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.00  | Call         |     |       | 306.00000       | 304                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.00  | Put          |     |       | 2,141.00000     | 2,192                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.10  | Call         |     |       | 286.00000       | 285                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.10  | Put          |     |       | 2,222.00000     | 2,273                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.20  | Call         |     |       | 268.00000       | 267                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.20  | Put          |     |       | 2,304.00000     | 2,355                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.60  | Call         |     |       | 205.00000       | 205                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.60  | Put          |     |       | 2,641.00000     | 2,693                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.10  | Call         |     |       | 533.00000       | 526                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.10  | Put          |     |       | 1,468.00000     | 1,515                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.20  | Call         |     |       | 502.00000       | 496                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.20  | Put          |     |       | 1,538.00000     | 1,585                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.90  | Call         |     |       | 598.00000       | 591                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.90  | Put          |     |       | 1,334.00000     | 1,379                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.60  | Call         |     |       | 394.00000       | 390                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.60  | Put          |     |       | 1,829.00000     | 1,879                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.15  | Call         |     |       | 517.00000       | 511                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.15  | Put          |     |       | 1,503.00000     | 1,550                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.55  | Call         |     |       | 406.00000       | 402                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.55  | Put          |     |       | 1,792.00000     | 1,841                | 22.27      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 14.65  | Call         |     |       | 382.00000       | 378                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.65  | Put          |     |       | 1,867.00000     | 1,917                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.75  | Call         |     |       | 358.00000       | 356                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.75  | Put          |     |       | 1,944.00000     | 1,994                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.15  | Call         |     |       | 277.00000       | 276                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.15  | Put          |     |       | 2,263.00000     | 2,314                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.85  | Call         |     |       | 616.00000       | 608                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.85  | Put          |     |       | 1,301.00000     | 1,346                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.95  | Call         |     |       | 581.00000       | 574                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.95  | Put          |     |       | 1,367.00000     | 1,412                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.15  | Call         |     |       | 517.00000       | 511                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.15  | Put          |     |       | 1,503.00000     | 1,550                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.55  | Call         |     |       | 406.00000       | 402                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.55  | Put          |     |       | 1,792.00000     | 1,841                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.95  | Call         |     |       | 316.00000       | 314                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.95  | Put          |     |       | 2,101.00000     | 2,152                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.65  | Call         |     |       | 382.00000       | 378                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.65  | Put          |     |       | 1,867.00000     | 1,917                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.05  | Call         |     |       | 296.00000       | 294                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.05  | Put          |     |       | 2,181.00000     | 2,233                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.90  | Call         |     |       | 598.00000       | 591                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.90  | Put          |     |       | 1,334.00000     | 1,379                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.40  | Call         |     |       | 445.00000       | 441                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.40  | Put          |     |       | 1,681.00000     | 1,729                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.90  | Call         |     |       | 326.00000       | 324                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.90  | Put          |     |       | 2,061.00000     | 2,112                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.65  | Call         |     |       | 689.00000       | 679                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.65  | Put          |     |       | 1,174.00000     | 1,218                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.75  | Call         |     |       | 651.00000       | 643                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.75  | Put          |     |       | 1,237.00000     | 1,281                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.35  | Call         |     |       | 459.00000       | 454                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.35  | Put          |     |       | 1,644.00000     | 1,693                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.30   | Call         |     |       | 4,865.00000     | 4,812                | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.30   | Put          |     |       | 1.00000         | 1                    | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.80   | Call         |     |       | 3,384.00000     | 3,335                | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.80   | Put          |     |       | 20.00000        | 23                   | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.30  | Call         |     |       | 2,029.00000     | 1,992                | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.30  | Put          |     |       | 164.00000       | 181                  | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.80  | Call         |     |       | 1,019.00000     | 1,003                | 20.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.80  | Put          |     |       | 655.00000       | 692                  | 20.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.80  | Call         |     |       | 179.00000       | 179                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.80  | Put          |     |       | 2,814.00000     | 2,867                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.30  | Call         |     |       | 59.00000        | 61                   | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.30  | Put          |     |       | 4,195.00000     | 4,249                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.80  | Call         |     |       | 18.00000        | 19                   | 22.27      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 18.80  | Put          |           | 5,653.00000     | 5,707                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.30  | Call         |           | 5.00000         | 5                    | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.30  | Put          |           | 7,141.00000     | 7,194                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 7.85   | Call         |           | 5,315.00000     | 5,262                | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 7.85   | Put          |           | 0.00000         | 0                    | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.35   | Call         |           | 3,823.00000     | 3,772                | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.35   | Put          |           | 9.00000         | 10                   | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.85  | Call         |           | 2,410.00000     | 2,369                | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.85  | Put          |           | 96.00000        | 107                  | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.35  | Call         |           | 1,265.00000     | 1,242                | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.35  | Put          |           | 451.00000       | 480                  | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.35  | Call         |           | 243.00000       | 242                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.35  | Put          |           | 2,428.00000     | 2,480                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.85  | Call         |           | 84.00000        | 85                   | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.85  | Put          |           | 3,769.00000     | 3,823                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.35  | Call         |           | 26.00000        | 27                   | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.35  | Put          |           | 5,211.00000     | 5,265                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.85  | Call         |           | 7.00000         | 8                    | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.85  | Put          |           | 6,693.00000     | 6,746                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 7.60   | Call         |           | 5,564.00000     | 5,512                | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 7.60   | Put          |           | 0.00000         | 0                    | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.10   | Call         |           | 4,069.00000     | 4,018                | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.10   | Put          |           | 5.00000         | 6                    | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.60  | Call         |           | 2,633.00000     | 2,589                | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.60  | Put          |           | 69.00000        | 78                   | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.10  | Call         |           | 1,429.00000     | 1,402                | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.10  | Put          |           | 364.00000       | 391                  | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.60  | Call         |           | 101.00000       | 102                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.60  | Put          |           | 3,536.00000     | 3,590                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.10  | Call         |           | 32.00000        | 33                   | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.10  | Put          |           | 4,967.00000     | 5,021                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.60  | Call         |           | 9.00000         | 10                   | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.60  | Put          |           | 6,445.00000     | 6,498                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.30  | Call         |           | 824.00000       | 812                  | 22.05      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.30  | Put          |           | 960.00000       | 1,000                | 22.05      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.40  | Call         |           | 790.00000       | 778                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.40  | Put          |           | 1,025.00000     | 1,067                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.90  | Call         |           | 977.00000       | 963                  | 21.16      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.90  | Put          |           | 713.00000       | 752                  | 21.16      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.40  | Call         |           | 790.00000       | 778                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.40  | Put          |           | 1,025.00000     | 1,067                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.60  | Call         |           | 708.00000       | 698                  | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.60  | Put          |           | 1,144.00000     | 1,187                | 22.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.60  | Call         |           | 1,114.00000     | 1,094                | 20.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.60  | Put          |           | 549.00000       | 582                  | 20.38      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 12.70  | Call         |           | 1,065.00000     | 1,047                | 20.61      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.70  | Put          |           | 600.00000       | 635                  | 20.61      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.90  | Call         |           | 977.00000       | 963                  | 21.16      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.90  | Put          |           | 713.00000       | 752                  | 21.16      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future |        |              | 13.46470  | 13.52410        |                      | 22.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.50  | Call         |           | 1,251.00000     | 1,230                | 22.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.50  | Put          |           | 1,227.00000     | 1,265                | 22.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.25  | Call         |           | 1,343.00000     | 1,320                | 21.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.25  | Put          |           | 1,069.00000     | 1,106                | 21.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.35  | Call         |           | 1,305.00000     | 1,283                | 21.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.35  | Put          |           | 1,131.00000     | 1,169                | 21.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.80  | Call         |           | 1,146.00000     | 1,127                | 22.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.80  | Put          |           | 1,422.00000     | 1,462                | 22.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.90  | Call         |           | 1,114.00000     | 1,095                | 22.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.90  | Put          |           | 1,490.00000     | 1,531                | 22.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.10  | Call         |           | 1,052.00000     | 1,035                | 23.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.10  | Put          |           | 1,628.00000     | 1,671                | 23.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.00  | Call         |           | 1,083.00000     | 1,065                | 22.91      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.00  | Put          |           | 1,559.00000     | 1,600                | 22.91      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.15  | Call         |           | 1,038.00000     | 1,021                | 23.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.15  | Put          |           | 1,664.00000     | 1,706                | 23.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.60  | Call         |           | 918.00000       | 904                  | 23.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.60  | Put          |           | 1,994.00000     | 2,039                | 23.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.35  | Call         |           | 982.00000       | 967                  | 23.46      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.35  | Put          |           | 1,808.00000     | 1,852                | 23.46      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.40  | Call         |           | 1,287.00000     | 1,265                | 21.94      | 0.00  | 0                   | 11,194.00       |
| £ / R On 14/06/2010 Currency Future | 13.40  | Put          |           | 1,163.00000     | 1,201                | 21.94      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.50  | Call         |           | 457.00000       | 450                  | 27.81      | 0.00  | 0                   | 11,194.00       |
| £ / R On 14/06/2010 Currency Future | 17.50  | Put          |           | 4,433.00000     | 4,485                | 27.81      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.95  | Call         |           | 1,098.00000     | 1,080                | 22.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.95  | Put          |           | 1,524.00000     | 1,565                | 22.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.35  | Call         |           | 1,757.00000     | 1,724                | 19.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.35  | Put          |           | 583.00000       | 609                  | 19.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.85  | Call         |           | 1,510.00000     | 1,483                | 20.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.85  | Put          |           | 836.00000       | 868                  | 20.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.85  | Call         |           | 1,130.00000     | 1,111                | 22.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.85  | Put          |           | 1,456.00000     | 1,496                | 22.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.35  | Call         |           | 757.00000       | 747                  | 25.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.35  | Put          |           | 2,583.00000     | 2,632                | 25.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.35  | Call         |           | 597.00000       | 589                  | 26.47      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.35  | Put          |           | 3,423.00000     | 3,474                | 26.47      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.35  | Call         |           | 473.00000       | 466                  | 27.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.35  | Put          |           | 4,299.00000     | 4,351                | 27.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.35  | Call         |           | 354.00000       | 349                  | 28.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.35  | Put          |           | 5,180.00000     | 5,234                | 28.07      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 12.30  | Call         |           | 1,788.00000     | 1,754                | 19.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.30  | Put          |           | 564.00000       | 589                  | 19.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.80  | Call         |           | 1,533.00000     | 1,505                | 20.79      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.80  | Put          |           | 809.00000       | 840                  | 20.79      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.30  | Call         |           | 1,324.00000     | 1,302                | 21.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.30  | Put          |           | 1,100.00000     | 1,137                | 21.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.30  | Call         |           | 995.00000       | 980                  | 23.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.30  | Put          |           | 1,771.00000     | 1,815                | 23.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.30  | Call         |           | 767.00000       | 756                  | 24.95      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.30  | Put          |           | 2,542.00000     | 2,591                | 24.95      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.30  | Call         |           | 604.00000       | 595                  | 26.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.30  | Put          |           | 3,380.00000     | 3,431                | 26.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.30  | Call         |           | 478.00000       | 471                  | 27.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.30  | Put          |           | 4,254.00000     | 4,307                | 27.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.30  | Call         |           | 360.00000       | 355                  | 28.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.30  | Put          |           | 5,136.00000     | 5,190                | 28.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.60   | Call         |           | 4,950.00000     | 4,890                | 22.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.60   | Put          |           | 25.00000        | 25                   | 22.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.10  | Call         |           | 3,521.00000     | 3,466                | 20.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.10  | Put          |           | 97.00000        | 101                  | 20.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.60  | Call         |           | 2,258.00000     | 2,214                | 19.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.60  | Put          |           | 334.00000       | 349                  | 19.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.10  | Call         |           | 1,403.00000     | 1,378                | 21.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.10  | Put          |           | 979.00000       | 1,014                | 21.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.10  | Call         |           | 633.00000       | 624                  | 26.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.10  | Put          |           | 3,209.00000     | 3,259                | 26.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.60  | Call         |           | 446.00000       | 440                  | 27.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.60  | Put          |           | 4,522.00000     | 4,575                | 27.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.10  | Call         |           | 275.00000       | 272                  | 28.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.10  | Put          |           | 5,851.00000     | 5,907                | 28.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.60  | Call         |           | 165.00000       | 163                  | 28.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.60  | Put          |           | 7,241.00000     | 7,298                | 28.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.15   | Call         |           | 5,387.00000     | 5,328                | 22.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.15   | Put          |           | 13.00000        | 13                   | 22.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.65   | Call         |           | 3,950.00000     | 3,892                | 21.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.65   | Put          |           | 76.00000        | 77                   | 21.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.15  | Call         |           | 2,604.00000     | 2,555                | 19.44      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.15  | Put          |           | 230.00000       | 240                  | 19.44      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.65  | Call         |           | 1,604.00000     | 1,574                | 20.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.65  | Put          |           | 730.00000       | 759                  | 20.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.65  | Call         |           | 705.00000       | 695                  | 25.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.65  | Put          |           | 2,830.00000     | 2,881                | 25.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.15  | Call         |           | 496.00000       | 488                  | 27.44      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.15  | Put          |           | 4,122.00000     | 4,174                | 27.44      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.65  | Call         |           | 320.00000       | 316                  | 28.07      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 18.65  | Put          |           | 5,446.00000     | 5,501                | 28.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.15  | Call         |           | 193.00000       | 190                  | 28.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.15  | Put          |           | 6,819.00000     | 6,876                | 28.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 7.90   | Call         |           | 5,633.00000     | 5,573                | 22.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 7.90   | Put          |           | 9.00000         | 9                    | 22.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.40   | Call         |           | 4,190.00000     | 4,131                | 21.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.40   | Put          |           | 66.00000        | 66                   | 21.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.90  | Call         |           | 2,810.00000     | 2,759                | 19.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.90  | Put          |           | 186.00000       | 194                  | 19.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.40  | Call         |           | 1,730.00000     | 1,698                | 20.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.40  | Put          |           | 606.00000       | 633                  | 20.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.40  | Call         |           | 748.00000       | 738                  | 25.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.40  | Put          |           | 2,624.00000     | 2,673                | 25.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.90  | Call         |           | 526.00000       | 518                  | 27.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.90  | Put          |           | 3,902.00000     | 3,954                | 27.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.40  | Call         |           | 348.00000       | 343                  | 28.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.40  | Put          |           | 5,224.00000     | 5,278                | 28.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.90  | Call         |           | 210.00000       | 207                  | 28.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.90  | Put          |           | 6,586.00000     | 6,642                | 28.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.50   | Call         |           | 4,094.00000     | 4,035                | 21.69      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.50   | Put          |           | 70.00000        | 70                   | 21.69      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.50  | Call         |           | 3,153.00000     | 3,100                | 19.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.50  | Put          |           | 129.00000       | 135                  | 19.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.50  | Call         |           | 2,332.00000     | 2,285                | 19.46      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.50  | Put          |           | 308.00000       | 321                  | 19.46      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.50  | Call         |           | 1,678.00000     | 1,647                | 20.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.50  | Put          |           | 654.00000       | 682                  | 20.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.90  | Call         |           | 1,114.00000     | 1,095                | 22.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.90  | Put          |           | 1,490.00000     | 1,531                | 22.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.50  | Call         |           | 943.00000       | 928                  | 23.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.50  | Put          |           | 1,919.00000     | 1,963                | 23.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.50  | Call         |           | 730.00000       | 720                  | 25.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.50  | Put          |           | 2,706.00000     | 2,756                | 25.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.50  | Call         |           | 577.00000       | 569                  | 26.68      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.50  | Put          |           | 3,553.00000     | 3,604                | 26.68      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.40  | Call         |           | 3,241.00000     | 3,188                | 19.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.40  | Put          |           | 117.00000       | 123                  | 19.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.40  | Call         |           | 2,406.00000     | 2,359                | 19.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.40  | Put          |           | 282.00000       | 294                  | 19.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.40  | Call         |           | 969.00000       | 954                  | 23.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.40  | Put          |           | 1,844.00000     | 1,889                | 23.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.40  | Call         |           | 590.00000       | 582                  | 26.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.40  | Put          |           | 3,466.00000     | 3,517                | 26.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.40  | Call         |           | 467.00000       | 461                  | 27.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.40  | Put          |           | 4,343.00000     | 4,396                | 27.70      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM      | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value        | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 9.35   | Call         |          |       | 4,238.00000     | 4,178                | 22.04      | 0.00         | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.35   | Put          |          |       | 64.00000        | 64                   | 22.04      | 0.00         | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.35  | Call         |          |       | 3,285.00000     | 3,232                | 19.67      | 0.00         | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.35  | Put          |          |       | 111.00000       | 117                  | 19.67      | 0.00         | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.35  | Call         |          |       | 2,444.00000     | 2,396                | 19.38      | 0.00         | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.35  | Put          |          |       | 270.00000       | 282                  | 19.38      | 0.00         | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.55  | Call         |          |       | 452.00000       | 445                  | 27.86      | 0.00         | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.55  | Put          |          |       | 4,477.00000     | 4,530                | 27.86      | 0.00         | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.75  | Call         |          |       | 882.00000       | 869                  | 24.09      | 0.00         | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.75  | Put          |          |       | 2,108.00000     | 2,154                | 24.09      | 0.00         | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.75  | Call         |          |       | 688.00000       | 679                  | 25.66      | 0.00         | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.75  | Put          |          |       | 2,914.00000     | 2,965                | 25.66      | 0.00         | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.75  | Call         |          |       | 546.00000       | 538                  | 27.02      | 0.00         | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.75  | Put          |          |       | 3,772.00000     | 3,823                | 27.02      | 0.00         | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.75  | Call         |          |       | 431.00000       | 425                  | 28.07      | 0.00         | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.75  | Put          |          |       | 4,657.00000     | 4,710                | 28.07      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future |        |              | 11.34360 |       | 11.30600        |                      | 19.29      | 2,438,874.00 | 215                 | 23,775.00       |
| € / R On 12/06/2009 Currency Future | 11.30  | Call         |          |       | 288.00000       | 292                  | 19.04      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.30  | Put          |          |       | 282.00000       | 249                  | 19.04      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.20  | Call         |          |       | 333.00000       | 340                  | 18.53      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.20  | Put          |          |       | 227.00000       | 196                  | 18.53      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.40  | Call         |          |       | 249.00000       | 252                  | 19.58      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.40  | Put          |          |       | 343.00000       | 308                  | 19.58      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.45  | Call         |          |       | 232.00000       | 234                  | 19.89      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.45  | Put          |          |       | 376.00000       | 340                  | 19.89      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.80  | Call         |          |       | 137.00000       | 136                  | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.80  | Put          |          |       | 631.00000       | 592                  | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.85  | Call         |          |       | 124.00000       | 123                  | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.85  | Put          |          |       | 668.00000       | 629                  | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.85  | Call         |          |       | 124.00000       | 123                  | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.85  | Put          |          |       | 668.00000       | 629                  | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.95  | Call         |          |       | 102.00000       | 100                  | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.95  | Put          |          |       | 746.00000       | 706                  | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.25  | Call         |          |       | 54.00000        | 51                   | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.25  | Put          |          |       | 998.00000       | 957                  | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.10  | Call         |          |       | 75.00000        | 72                   | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.10  | Put          |          |       | 869.00000       | 829                  | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.10  | Call         |          |       | 75.00000        | 72                   | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.10  | Put          |          |       | 869.00000       | 829                  | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.30  | Call         |          |       | 48.00000        | 45                   | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.30  | Put          |          |       | 1,042.00000     | 1,002                | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.20  | Call         |          |       | 60.00000        | 57                   | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.20  | Put          |          |       | 954.00000       | 914                  | 21.56      | 0.00         | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.35  | Call         |          |       | 43.00000        | 40                   | 21.56      | 0.00         | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 12.35  | Put          |           | 1,087.00000     | 1,046                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.40  | Call         |           | 38.00000        | 35                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.40  | Put          |           | 1,132.00000     | 1,092                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.45  | Call         |           | 33.00000        | 31                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.45  | Put          |           | 1,177.00000     | 1,138                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.60  | Call         |           | 23.00000        | 21                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.60  | Put          |           | 1,317.00000     | 1,277                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.80  | Call         |           | 14.00000        | 12                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.80  | Put          |           | 1,508.00000     | 1,469                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.00  | Call         |           | 8.00000         | 7                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.00  | Put          |           | 1,702.00000     | 1,663                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.95  | Call         |           | 9.00000         | 8                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.95  | Put          |           | 1,653.00000     | 1,614                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.30  | Call         |           | 3.00000         | 3                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.30  | Put          |           | 1,997.00000     | 1,959                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.35  | Call         |           | 3.00000         | 2                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.35  | Put          |           | 2,047.00000     | 2,009                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.25  | Call         |           | 4.00000         | 3                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.25  | Put          |           | 1,948.00000     | 1,909                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.20  | Call         |           | 4.00000         | 4                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.20  | Put          |           | 1,898.00000     | 1,860                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.15  | Call         |           | 5.00000         | 4                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.15  | Put          |           | 1,849.00000     | 1,811                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.15  | Call         |           | 5.00000         | 4                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.15  | Put          |           | 1,849.00000     | 1,811                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.05  | Call         |           | 7.00000         | 6                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.05  | Put          |           | 1,751.00000     | 1,712                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.50  | Call         |           | 2.00000         | 1                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.50  | Put          |           | 2,196.00000     | 2,158                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.65  | Call         |           | 1.00000         | 1                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.65  | Put          |           | 2,345.00000     | 2,307                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.70  | Call         |           | 1.00000         | 1                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.70  | Put          |           | 2,395.00000     | 2,357                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.40  | Call         |           | 2.00000         | 2                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.40  | Put          |           | 2,096.00000     | 2,058                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.35  | Call         |           | 3.00000         | 2                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.35  | Put          |           | 2,047.00000     | 2,009                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.05  | Call         |           | 7.00000         | 6                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.05  | Put          |           | 1,751.00000     | 1,712                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.85  | Call         |           | 12.00000        | 11                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.85  | Put          |           | 1,556.00000     | 1,517                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.10  | Call         |           | 6.00000         | 5                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.10  | Put          |           | 1,800.00000     | 1,761                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.90  | Call         |           | 10.00000        | 9                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.90  | Put          |           | 1,604.00000     | 1,565                | 21.56      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 13.45  | Call         |     |       | 2.00000         | 2                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.45  | Put          |     |       | 2,146.00000     | 2,108                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.65  | Call         |     |       | 1.00000         | 1                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.65  | Put          |     |       | 2,345.00000     | 2,307                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.70  | Call         |     |       | 1.00000         | 1                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.70  | Put          |     |       | 2,395.00000     | 2,357                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.80  | Call         |     |       | 1.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.80  | Put          |     |       | 2,495.00000     | 2,457                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.90  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.90  | Put          |     |       | 2,594.00000     | 2,557                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.60  | Call         |     |       | 1.00000         | 1                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.60  | Put          |     |       | 2,295.00000     | 2,257                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.30  | Call         |     |       | 3.00000         | 3                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.30  | Put          |     |       | 1,997.00000     | 1,959                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.55  | Call         |     |       | 1.00000         | 1                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.55  | Put          |     |       | 2,245.00000     | 2,208                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.95  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.95  | Put          |     |       | 2,644.00000     | 2,607                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.00  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.00  | Put          |     |       | 2,694.00000     | 2,657                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.10  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.10  | Put          |     |       | 2,794.00000     | 2,757                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.65  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.65  | Put          |     |       | 3,344.00000     | 3,306                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.70  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.70  | Put          |     |       | 3,394.00000     | 3,356                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.35  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.35  | Put          |     |       | 3,044.00000     | 3,006                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.15  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.15  | Put          |     |       | 2,844.00000     | 2,807                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.85  | Call         |     |       | 1.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.85  | Put          |     |       | 2,545.00000     | 2,507                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.60  | Call         |     |       | 1.00000         | 1                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.60  | Put          |     |       | 2,295.00000     | 2,257                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.55  | Call         |     |       | 1.00000         | 1                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.55  | Put          |     |       | 2,245.00000     | 2,208                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.80  | Call         |     |       | 1.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.80  | Put          |     |       | 2,495.00000     | 2,457                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.40  | Call         |     |       | 2.00000         | 2                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.40  | Put          |     |       | 2,096.00000     | 2,058                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.10  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.10  | Put          |     |       | 2,794.00000     | 2,757                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.50  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.50  | Put          |     |       | 3,194.00000     | 3,156                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.90  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 14.90  | Put          |     |       | 3,594.00000     | 3,556                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.20  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.20  | Put          |     |       | 3,894.00000     | 3,856                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.30  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.30  | Put          |     |       | 2,994.00000     | 2,956                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.20  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.20  | Put          |     |       | 2,894.00000     | 2,857                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.90  | Call         |     |       | 10.00000        | 9                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.90  | Put          |     |       | 1,604.00000     | 1,565                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.75  | Call         |     |       | 16.00000        | 14                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.75  | Put          |     |       | 1,460.00000     | 1,420                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.30  | Call         |     |       | 48.00000        | 45                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.30  | Put          |     |       | 1,042.00000     | 1,002                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.35  | Call         |     |       | 43.00000        | 40                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.35  | Put          |     |       | 1,087.00000     | 1,046                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.55  | Call         |     |       | 26.00000        | 24                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.55  | Put          |     |       | 1,270.00000     | 1,230                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.50  | Call         |     |       | 30.00000        | 27                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.50  | Put          |     |       | 1,224.00000     | 1,184                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.65  | Call         |     |       | 20.00000        | 18                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.65  | Put          |     |       | 1,364.00000     | 1,325                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.05  | Call         |     |       | 83.00000        | 81                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.05  | Put          |     |       | 827.00000       | 787                  | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.15  | Call         |     |       | 67.00000        | 64                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.15  | Put          |     |       | 911.00000       | 871                  | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.70  | Call         |     |       | 165.00000       | 165                  | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.70  | Put          |     |       | 559.00000       | 521                  | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.90  | Call         |     |       | 113.00000       | 111                  | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.90  | Put          |     |       | 707.00000       | 667                  | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.00  | Call         |     |       | 92.00000        | 90                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.00  | Put          |     |       | 786.00000       | 746                  | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.75  | Call         |     |       | 151.00000       | 150                  | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.75  | Put          |     |       | 595.00000       | 556                  | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.55  | Call         |     |       | 26.00000        | 24                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.55  | Put          |     |       | 1,270.00000     | 1,230                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.70  | Call         |     |       | 18.00000        | 16                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.70  | Put          |     |       | 1,412.00000     | 1,372                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.05  | Call         |     |       | 83.00000        | 81                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.05  | Put          |     |       | 827.00000       | 787                  | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.15  | Call         |     |       | 67.00000        | 64                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.15  | Put          |     |       | 911.00000       | 871                  | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.65  | Call         |     |       | 176.00000       | 176                  | 21.22      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.65  | Put          |     |       | 520.00000       | 483                  | 21.22      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.65  | Call         |     |       | 20.00000        | 18                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.65  | Put          |     |       | 1,364.00000     | 1,325                | 21.56      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 12.85  | Call         |     |       | 12.00000        | 11                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.85  | Put          |     |       | 1,556.00000     | 1,517                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.60  | Call         |     |       | 23.00000        | 21                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.60  | Put          |     |       | 1,317.00000     | 1,277                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.40  | Call         |     |       | 38.00000        | 35                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.40  | Put          |     |       | 1,132.00000     | 1,092                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.80  | Call         |     |       | 14.00000        | 12                   | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 12.80  | Put          |     |       | 1,508.00000     | 1,469                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.75  | Call         |     |       | 1.00000         | 1                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.75  | Put          |     |       | 2,445.00000     | 2,407                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.90  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.90  | Put          |     |       | 2,594.00000     | 2,557                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.25  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.25  | Put          |     |       | 2,944.00000     | 2,906                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.45  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.45  | Put          |     |       | 3,144.00000     | 3,106                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.55  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.55  | Put          |     |       | 3,244.00000     | 3,206                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.75  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.75  | Put          |     |       | 3,444.00000     | 3,406                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.85  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.85  | Put          |     |       | 3,544.00000     | 3,506                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.95  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.95  | Put          |     |       | 3,644.00000     | 3,606                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.05  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.05  | Put          |     |       | 3,744.00000     | 3,706                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.40  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.40  | Put          |     |       | 3,094.00000     | 3,056                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.60  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.60  | Put          |     |       | 3,294.00000     | 3,256                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.30  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.30  | Put          |     |       | 2,994.00000     | 2,956                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.40  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.40  | Put          |     |       | 3,094.00000     | 3,056                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.60  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.60  | Put          |     |       | 3,294.00000     | 3,256                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.80  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.80  | Put          |     |       | 3,494.00000     | 3,456                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.00  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.00  | Put          |     |       | 3,694.00000     | 3,656                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.10  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.10  | Put          |     |       | 3,794.00000     | 3,756                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.30  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.30  | Put          |     |       | 3,994.00000     | 3,956                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.40  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 15.40  | Put          |     |       | 4,094.00000     | 4,056                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.50  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.50  | Put          |     |       | 4,194.00000     | 4,156                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.60  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.60  | Put          |     |       | 4,294.00000     | 4,256                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.80  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.80  | Put          |     |       | 3,494.00000     | 3,456                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.90  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.90  | Put          |     |       | 3,594.00000     | 3,556                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.30  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.30  | Put          |     |       | 3,994.00000     | 3,956                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.05  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.05  | Put          |     |       | 2,744.00000     | 2,707                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.10  | Call         |     |       | 6.00000         | 5                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 13.10  | Put          |     |       | 1,800.00000     | 1,761                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.05  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.05  | Put          |     |       | 2,744.00000     | 2,707                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.15  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.15  | Put          |     |       | 2,844.00000     | 2,807                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.20  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 14.20  | Put          |     |       | 2,894.00000     | 2,857                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 6.25   | Call         |     |       | 5,056.00000     | 5,094                | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 6.25   | Put          |     |       | 0.00000         | 0                    | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 7.75   | Call         |     |       | 3,556.00000     | 3,594                | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 7.75   | Put          |     |       | 0.00000         | 0                    | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 9.25   | Call         |     |       | 2,056.00000     | 2,094                | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 9.25   | Put          |     |       | 0.00000         | 0                    | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 10.75  | Call         |     |       | 631.00000       | 652                  | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 10.75  | Put          |     |       | 75.00000        | 58                   | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.25  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 15.25  | Put          |     |       | 3,944.00000     | 3,906                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 16.75  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 16.75  | Put          |     |       | 5,444.00000     | 5,406                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 18.25  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 18.25  | Put          |     |       | 6,944.00000     | 6,906                | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 5.90   | Call         |     |       | 5,406.00000     | 5,444                | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 5.90   | Put          |     |       | 0.00000         | 0                    | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 7.40   | Call         |     |       | 3,906.00000     | 3,944                | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 7.40   | Put          |     |       | 0.00000         | 0                    | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 8.90   | Call         |     |       | 2,406.00000     | 2,444                | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 8.90   | Put          |     |       | 0.00000         | 0                    | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 10.40  | Call         |     |       | 931.00000       | 961                  | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 10.40  | Put          |     |       | 25.00000        | 17                   | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 16.40  | Call         |     |       | 0.00000         | 0                    | 21.56      | 0.00  | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 16.40  | Put          |     |       | 5,094.00000     | 5,056                | 21.56      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value      | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| € / R On 12/06/2009 Currency Future | 17.90  | Call         |           | 0.00000         | 0                    | 21.56      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 17.90  | Put          |           | 6,594.00000     | 6,556                | 21.56      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 5.80   | Call         |           | 5,506.00000     | 5,544                | 18.12      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 5.80   | Put          |           | 0.00000         | 0                    | 18.12      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 7.30   | Call         |           | 4,006.00000     | 4,044                | 18.12      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 7.30   | Put          |           | 0.00000         | 0                    | 18.12      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 8.80   | Call         |           | 2,506.00000     | 2,544                | 18.12      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 8.80   | Put          |           | 0.00000         | 0                    | 18.12      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 10.30  | Call         |           | 1,023.00000     | 1,055                | 18.12      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 10.30  | Put          |           | 17.00000        | 11                   | 18.12      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 16.30  | Call         |           | 0.00000         | 0                    | 21.56      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 16.30  | Put          |           | 4,994.00000     | 4,956                | 21.56      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 17.80  | Call         |           | 0.00000         | 0                    | 21.56      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 17.80  | Put          |           | 6,494.00000     | 6,456                | 21.56      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.50  | Call         |           | 216.00000       | 218                  | 20.20      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.50  | Put          |           | 410.00000       | 374                  | 20.20      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.60  | Call         |           | 189.00000       | 189                  | 20.87      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.60  | Put          |           | 483.00000       | 445                  | 20.87      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.05  | Call         |           | 417.00000       | 429                  | 18.21      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.05  | Put          |           | 161.00000       | 135                  | 18.21      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.15  | Call         |           | 359.00000       | 367                  | 18.40      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.15  | Put          |           | 203.00000       | 174                  | 18.40      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.25  | Call         |           | 310.00000       | 315                  | 18.78      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.25  | Put          |           | 254.00000       | 222                  | 18.78      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.35  | Call         |           | 268.00000       | 271                  | 19.29      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.35  | Put          |           | 312.00000       | 277                  | 19.29      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.55  | Call         |           | 202.00000       | 203                  | 20.54      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.55  | Put          |           | 446.00000       | 409                  | 20.54      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.65  | Call         |           | 176.00000       | 176                  | 21.22      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.65  | Put          |           | 520.00000       | 483                  | 21.22      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.00  | Call         |           | 449.00000       | 462                  | 18.17      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.00  | Put          |           | 143.00000       | 119                  | 18.17      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.10  | Call         |           | 387.00000       | 397                  | 18.26      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.10  | Put          |           | 181.00000       | 153                  | 18.26      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.60  | Call         |           | 189.00000       | 189                  | 20.87      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.60  | Put          |           | 483.00000       | 445                  | 20.87      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 10.90  | Call         |           | 518.00000       | 534                  | 18.12      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 10.90  | Put          |           | 112.00000       | 90                   | 18.12      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.10  | Call         |           | 387.00000       | 397                  | 18.26      | 0.00       | 0                   | 0.00            |
| € / R On 12/06/2009 Currency Future | 11.10  | Put          |           | 181.00000       | 153                  | 18.26      | 0.00       | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future |        |              | 11.52140  | 11.48670        |                      | 19.98      | 944,754.80 | 82                  | 11,350.00       |
| € / R On 14/09/2009 Currency Future | 11.50  | Call         |           | 554.00000       | 558                  | 19.98      | 0.00       | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.50  | Put          |           | 567.00000       | 537                  | 19.98      | 0.00       | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.35  | Call         |           | 614.00000       | 618                  | 19.41      | 0.00       | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.35  | Put          |           | 477.00000       | 447                  | 19.41      | 0.00       | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 11.55  | Call         |     |       | 534.00000       | 539                  | 20.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.55  | Put          |     |       | 598.00000       | 567                  | 20.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.65  | Call         |     |       | 499.00000       | 502                  | 20.48      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.65  | Put          |     |       | 662.00000       | 631                  | 20.48      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.00  | Call         |     |       | 386.00000       | 389                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.00  | Put          |     |       | 900.00000       | 867                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.95  | Call         |     |       | 404.00000       | 406                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.95  | Put          |     |       | 867.00000       | 835                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.05  | Call         |     |       | 370.00000       | 371                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.05  | Put          |     |       | 933.00000       | 900                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.10  | Call         |     |       | 353.00000       | 355                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.10  | Put          |     |       | 966.00000       | 933                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.40  | Call         |     |       | 267.00000       | 267                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.40  | Put          |     |       | 1,180.00000     | 1,145                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.30  | Call         |     |       | 293.00000       | 294                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.30  | Put          |     |       | 1,107.00000     | 1,072                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.25  | Call         |     |       | 308.00000       | 308                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.25  | Put          |     |       | 1,071.00000     | 1,037                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.45  | Call         |     |       | 254.00000       | 254                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.45  | Put          |     |       | 1,217.00000     | 1,182                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.50  | Call         |     |       | 242.00000       | 242                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.50  | Put          |     |       | 1,255.00000     | 1,220                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.60  | Call         |     |       | 219.00000       | 218                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.60  | Put          |     |       | 1,333.00000     | 1,297                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.65  | Call         |     |       | 208.00000       | 208                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.65  | Put          |     |       | 1,372.00000     | 1,336                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.80  | Call         |     |       | 179.00000       | 178                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.80  | Put          |     |       | 1,492.00000     | 1,456                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.00  | Call         |     |       | 145.00000       | 143                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.00  | Put          |     |       | 1,658.00000     | 1,622                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.20  | Call         |     |       | 117.00000       | 115                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.20  | Put          |     |       | 1,830.00000     | 1,794                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.15  | Call         |     |       | 123.00000       | 122                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.15  | Put          |     |       | 1,787.00000     | 1,750                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.15  | Call         |     |       | 123.00000       | 122                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.15  | Put          |     |       | 1,787.00000     | 1,750                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.50  | Call         |     |       | 83.00000        | 81                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.50  | Put          |     |       | 2,097.00000     | 2,060                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.55  | Call         |     |       | 79.00000        | 77                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.55  | Put          |     |       | 2,142.00000     | 2,105                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.45  | Call         |     |       | 88.00000        | 86                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.45  | Put          |     |       | 2,052.00000     | 2,015                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.40  | Call         |     |       | 93.00000        | 92                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.40  | Put          |     |       | 2,007.00000     | 1,970                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.35  | Call         |     |       | 99.00000        | 97                   | 21.36      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 13.35  | Put          |           | 1,962.00000     | 1,926                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.35  | Call         |           | 99.00000        | 97                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.35  | Put          |           | 1,962.00000     | 1,926                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.25  | Call         |           | 110.00000       | 109                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.25  | Put          |           | 1,874.00000     | 1,837                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.70  | Call         |           | 66.00000        | 64                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.70  | Put          |           | 2,279.00000     | 2,243                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.85  | Call         |           | 55.00000        | 53                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.85  | Put          |           | 2,419.00000     | 2,382                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.90  | Call         |           | 52.00000        | 50                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.90  | Put          |           | 2,465.00000     | 2,429                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.60  | Call         |           | 74.00000        | 72                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.60  | Put          |           | 2,188.00000     | 2,151                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.30  | Call         |           | 105.00000       | 103                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.30  | Put          |           | 1,918.00000     | 1,881                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.30  | Call         |           | 105.00000       | 103                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.30  | Put          |           | 1,918.00000     | 1,881                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.40  | Call         |           | 93.00000        | 92                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.40  | Put          |           | 2,007.00000     | 1,970                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.05  | Call         |           | 137.00000       | 136                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.05  | Put          |           | 1,701.00000     | 1,664                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.75  | Call         |           | 62.00000        | 60                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.75  | Put          |           | 2,326.00000     | 2,289                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.65  | Call         |           | 70.00000        | 68                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.65  | Put          |           | 2,233.00000     | 2,197                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.90  | Call         |           | 52.00000        | 50                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.90  | Put          |           | 2,465.00000     | 2,429                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.95  | Call         |           | 49.00000        | 47                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.95  | Put          |           | 2,512.00000     | 2,476                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.00  | Call         |           | 46.00000        | 44                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.00  | Put          |           | 2,559.00000     | 2,523                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.10  | Call         |           | 41.00000        | 39                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.10  | Put          |           | 2,654.00000     | 2,618                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.80  | Call         |           | 59.00000        | 57                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.80  | Put          |           | 2,372.00000     | 2,335                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.10  | Call         |           | 130.00000       | 128                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.10  | Put          |           | 1,744.00000     | 1,707                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.20  | Call         |           | 36.00000        | 34                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.20  | Put          |           | 2,749.00000     | 2,713                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.85  | Call         |           | 15.00000        | 14                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.85  | Put          |           | 3,379.00000     | 3,343                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.80  | Call         |           | 59.00000        | 57                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.80  | Put          |           | 2,372.00000     | 2,335                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.10  | Call         |           | 41.00000        | 39                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.10  | Put          |           | 2,654.00000     | 2,618                | 21.36      | 0.00  | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 14.30  | Call         |     |       | 32.00000        | 30                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.30  | Put          |     |       | 2,845.00000     | 2,809                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.40  | Call         |     |       | 28.00000        | 27                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.40  | Put          |     |       | 2,941.00000     | 2,905                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.50  | Call         |     |       | 24.00000        | 23                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.50  | Put          |     |       | 3,038.00000     | 3,002                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.60  | Call         |     |       | 22.00000        | 20                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.60  | Put          |     |       | 3,135.00000     | 3,099                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.60  | Call         |     |       | 74.00000        | 72                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.60  | Put          |     |       | 2,188.00000     | 2,151                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.30  | Call         |     |       | 32.00000        | 30                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.30  | Put          |     |       | 2,845.00000     | 2,809                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.40  | Call         |     |       | 28.00000        | 27                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.40  | Put          |     |       | 2,941.00000     | 2,905                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.70  | Call         |     |       | 198.00000       | 197                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.70  | Put          |     |       | 1,412.00000     | 1,376                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.80  | Call         |     |       | 179.00000       | 178                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.80  | Put          |     |       | 1,492.00000     | 1,456                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.90  | Call         |     |       | 161.00000       | 160                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.90  | Put          |     |       | 1,575.00000     | 1,538                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.55  | Call         |     |       | 79.00000        | 77                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.55  | Put          |     |       | 2,142.00000     | 2,105                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.05  | Call         |     |       | 43.00000        | 42                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.05  | Put          |     |       | 2,607.00000     | 2,570                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.15  | Call         |     |       | 38.00000        | 37                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.15  | Put          |     |       | 2,702.00000     | 2,665                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.25  | Call         |     |       | 34.00000        | 32                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.25  | Put          |     |       | 2,797.00000     | 2,761                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.10  | Call         |     |       | 130.00000       | 128                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.10  | Put          |     |       | 1,744.00000     | 1,707                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.90  | Call         |     |       | 161.00000       | 160                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.90  | Put          |     |       | 1,575.00000     | 1,538                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.85  | Call         |     |       | 170.00000       | 168                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.85  | Put          |     |       | 1,533.00000     | 1,497                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.95  | Call         |     |       | 153.00000       | 151                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.95  | Put          |     |       | 1,616.00000     | 1,580                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.85  | Call         |     |       | 55.00000        | 53                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.85  | Put          |     |       | 2,419.00000     | 2,382                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.05  | Call         |     |       | 137.00000       | 136                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.05  | Put          |     |       | 1,701.00000     | 1,664                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.65  | Call         |     |       | 70.00000        | 68                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 13.65  | Put          |     |       | 2,233.00000     | 2,197                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.75  | Call         |     |       | 188.00000       | 187                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.75  | Put          |     |       | 1,452.00000     | 1,416                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.60  | Call         |     |       | 219.00000       | 218                  | 21.36      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 12.60  | Put          |           | 1,333.00000     | 1,297                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.35  | Call         |           | 280.00000       | 280                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.35  | Put          |           | 1,143.00000     | 1,109                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.55  | Call         |           | 230.00000       | 230                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.55  | Put          |           | 1,294.00000     | 1,258                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.15  | Call         |           | 337.00000       | 339                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.15  | Put          |           | 1,001.00000     | 967                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.35  | Call         |           | 280.00000       | 280                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.35  | Put          |           | 1,143.00000     | 1,109                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.85  | Call         |           | 170.00000       | 168                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.85  | Put          |           | 1,533.00000     | 1,497                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.10  | Call         |           | 353.00000       | 355                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.10  | Put          |           | 966.00000       | 933                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.20  | Call         |           | 322.00000       | 323                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.20  | Put          |           | 1,035.00000     | 1,002                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.15  | Call         |           | 337.00000       | 339                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.15  | Put          |           | 1,001.00000     | 967                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.65  | Call         |           | 208.00000       | 208                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 12.65  | Put          |           | 1,372.00000     | 1,336                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.90  | Call         |           | 422.00000       | 425                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.90  | Put          |           | 835.00000       | 803                  | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 6.40   | Call         |           | 5,087.00000     | 5,121                | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 6.40   | Put          |           | 0.00000         | 0                    | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.90   | Call         |           | 3,587.00000     | 3,621                | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.90   | Put          |           | 0.00000         | 0                    | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.40   | Call         |           | 2,106.00000     | 2,137                | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.40   | Put          |           | 19.00000        | 15                   | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.90  | Call         |           | 858.00000       | 869                  | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.90  | Put          |           | 271.00000       | 248                  | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.40  | Call         |           | 7.00000         | 7                    | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.40  | Put          |           | 3,921.00000     | 3,885                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 16.90  | Call         |           | 1.00000         | 1                    | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 16.90  | Put          |           | 5,414.00000     | 5,379                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 18.40  | Call         |           | 0.00000         | 0                    | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 18.40  | Put          |           | 6,913.00000     | 6,879                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 6.10   | Call         |           | 5,387.00000     | 5,421                | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 6.10   | Put          |           | 0.00000         | 0                    | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.60   | Call         |           | 3,887.00000     | 3,921                | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.60   | Put          |           | 0.00000         | 0                    | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.10   | Call         |           | 2,396.00000     | 2,428                | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 9.10   | Put          |           | 9.00000         | 7                    | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.60  | Call         |           | 1,068.00000     | 1,083                | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.60  | Put          |           | 181.00000       | 162                  | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.10  | Call         |           | 11.00000        | 10                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 15.10  | Put          |           | 3,624.00000     | 3,589                | 21.36      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/09/2009 Currency Future | 16.60  | Call         |           | 1.00000         | 1                    | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 16.60  | Put          |           | 5,115.00000     | 5,080                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 18.10  | Call         |           | 0.00000         | 0                    | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 18.10  | Put          |           | 6,613.00000     | 6,579                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 5.95   | Call         |           | 5,537.00000     | 5,571                | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 5.95   | Put          |           | 0.00000         | 0                    | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.45   | Call         |           | 4,037.00000     | 4,071                | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 7.45   | Put          |           | 0.00000         | 0                    | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.95   | Call         |           | 2,543.00000     | 2,576                | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 8.95   | Put          |           | 6.00000         | 5                    | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.45  | Call         |           | 1,181.00000     | 1,200                | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 10.45  | Put          |           | 145.00000       | 128                  | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.95  | Call         |           | 13.00000        | 13                   | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 14.95  | Put          |           | 3,477.00000     | 3,441                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 16.45  | Call         |           | 2.00000         | 1                    | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 16.45  | Put          |           | 4,965.00000     | 4,930                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.95  | Call         |           | 0.00000         | 0                    | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 17.95  | Put          |           | 6,463.00000     | 6,429                | 21.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.60  | Call         |           | 516.00000       | 520                  | 20.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.60  | Put          |           | 630.00000       | 599                  | 20.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.70  | Call         |           | 482.00000       | 486                  | 20.65      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.70  | Put          |           | 695.00000       | 664                  | 20.65      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.80  | Call         |           | 451.00000       | 454                  | 21.00      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.80  | Put          |           | 764.00000       | 732                  | 21.00      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.25  | Call         |           | 658.00000       | 664                  | 19.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.25  | Put          |           | 421.00000       | 392                  | 19.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.45  | Call         |           | 573.00000       | 577                  | 19.79      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.45  | Put          |           | 536.00000       | 506                  | 19.79      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.75  | Call         |           | 466.00000       | 469                  | 20.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.75  | Put          |           | 729.00000       | 698                  | 20.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.85  | Call         |           | 436.00000       | 439                  | 21.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.85  | Put          |           | 799.00000       | 768                  | 21.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.10  | Call         |           | 733.00000       | 741                  | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.10  | Put          |           | 346.00000       | 320                  | 18.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.20  | Call         |           | 682.00000       | 688                  | 18.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.20  | Put          |           | 395.00000       | 367                  | 18.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.30  | Call         |           | 635.00000       | 640                  | 19.23      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.30  | Put          |           | 448.00000       | 419                  | 19.23      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.40  | Call         |           | 593.00000       | 597                  | 19.60      | 0.00  | 0                   | 0.00            |
| € / R On 14/09/2009 Currency Future | 11.40  | Put          |           | 506.00000       | 476                  | 19.60      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future |        |              | 11.68950  | 11.65450        |                      | 20.59      | 0.00  | 0                   | 548.00          |
| € / R On 14/12/2009 Currency Future | 11.65  | Call         |           | 756.00000       | 762                  | 20.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.65  | Put          |           | 751.00000       | 722                  | 20.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.55  | Call         |           | 797.00000       | 803                  | 20.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.55  | Put          |           | 692.00000       | 664                  | 20.30      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 11.70  | Call         |     |       | 737.00000       | 741                  | 20.59      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.70  | Put          |     |       | 782.00000       | 752                  | 20.59      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.80  | Call         |     |       | 701.00000       | 705                  | 20.85      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.80  | Put          |     |       | 847.00000       | 816                  | 20.85      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.15  | Call         |     |       | 592.00000       | 595                  | 21.76      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.15  | Put          |     |       | 1,087.00000     | 1,055                | 21.76      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.10  | Call         |     |       | 606.00000       | 609                  | 21.63      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.10  | Put          |     |       | 1,052.00000     | 1,020                | 21.63      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.20  | Call         |     |       | 578.00000       | 581                  | 21.90      | 0.00  | 0                   | 12,295.00       |
| € / R On 14/12/2009 Currency Future | 12.20  | Put          |     |       | 1,123.00000     | 1,091                | 21.90      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.25  | Call         |     |       | 565.00000       | 567                  | 22.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.25  | Put          |     |       | 1,160.00000     | 1,128                | 22.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.55  | Call         |     |       | 492.00000       | 494                  | 22.81      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.55  | Put          |     |       | 1,387.00000     | 1,355                | 22.81      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.45  | Call         |     |       | 515.00000       | 517                  | 22.55      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.45  | Put          |     |       | 1,310.00000     | 1,278                | 22.55      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.40  | Call         |     |       | 527.00000       | 529                  | 22.42      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.40  | Put          |     |       | 1,272.00000     | 1,240                | 22.42      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.65  | Call         |     |       | 470.00000       | 473                  | 23.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.65  | Put          |     |       | 1,466.00000     | 1,433                | 23.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.70  | Call         |     |       | 460.00000       | 462                  | 23.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.70  | Put          |     |       | 1,505.00000     | 1,473                | 23.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.60  | Call         |     |       | 203.00000       | 205                  | 27.07      | 0.00  | 0                   | 12,295.00       |
| € / R On 14/12/2009 Currency Future | 14.60  | Put          |     |       | 3,149.00000     | 3,116                | 27.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.75  | Call         |     |       | 449.00000       | 452                  | 23.31      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.75  | Put          |     |       | 1,545.00000     | 1,512                | 23.31      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.80  | Call         |     |       | 440.00000       | 442                  | 23.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.80  | Put          |     |       | 1,585.00000     | 1,552                | 23.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.00  | Call         |     |       | 403.00000       | 405                  | 23.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.00  | Put          |     |       | 1,748.00000     | 1,715                | 23.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.20  | Call         |     |       | 370.00000       | 372                  | 24.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.20  | Put          |     |       | 1,915.00000     | 1,882                | 24.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.40  | Call         |     |       | 340.00000       | 343                  | 24.90      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.40  | Put          |     |       | 2,086.00000     | 2,053                | 24.90      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.30  | Call         |     |       | 355.00000       | 357                  | 24.65      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.30  | Put          |     |       | 2,000.00000     | 1,967                | 24.65      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.35  | Call         |     |       | 347.00000       | 350                  | 24.78      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.35  | Put          |     |       | 2,043.00000     | 2,010                | 24.78      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.35  | Call         |     |       | 347.00000       | 350                  | 24.78      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.35  | Put          |     |       | 2,043.00000     | 2,010                | 24.78      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.65  | Call         |     |       | 308.00000       | 311                  | 25.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.65  | Put          |     |       | 2,304.00000     | 2,271                | 25.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.70  | Call         |     |       | 301.00000       | 304                  | 25.59      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.70  | Put          |     |       | 2,347.00000     | 2,314                | 25.59      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.60  | Call         |     |       | 314.00000       | 317                  | 25.39      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 13.60  | Put          |           | 2,260.00000     | 2,227                | 25.39      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.55  | Call         |           | 321.00000       | 323                  | 25.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.55  | Put          |           | 2,216.00000     | 2,183                | 25.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.50  | Call         |           | 327.00000       | 329                  | 25.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.50  | Put          |           | 2,173.00000     | 2,140                | 25.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.55  | Call         |           | 321.00000       | 323                  | 25.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.55  | Put          |           | 2,216.00000     | 2,183                | 25.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.45  | Call         |           | 334.00000       | 336                  | 25.02      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.45  | Put          |           | 2,129.00000     | 2,096                | 25.02      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.85  | Call         |           | 282.00000       | 284                  | 25.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.85  | Put          |           | 2,477.00000     | 2,444                | 25.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.25  | Call         |           | 362.00000       | 364                  | 24.53      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.25  | Put          |           | 1,958.00000     | 1,925                | 24.53      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.85  | Call         |           | 182.00000       | 184                  | 27.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.85  | Put          |           | 3,378.00000     | 3,344                | 27.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.75  | Call         |           | 295.00000       | 297                  | 25.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.75  | Put          |           | 2,390.00000     | 2,357                | 25.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.95  | Call         |           | 269.00000       | 271                  | 26.00      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.95  | Put          |           | 2,565.00000     | 2,532                | 26.00      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.05  | Call         |           | 258.00000       | 260                  | 26.17      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.05  | Put          |           | 2,653.00000     | 2,620                | 26.17      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.15  | Call         |           | 246.00000       | 249                  | 26.33      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.15  | Put          |           | 2,742.00000     | 2,709                | 26.33      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.25  | Call         |           | 236.00000       | 238                  | 26.50      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.25  | Put          |           | 2,832.00000     | 2,799                | 26.50      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.30  | Call         |           | 355.00000       | 357                  | 24.65      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.30  | Put          |           | 2,000.00000     | 1,967                | 24.65      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.40  | Call         |           | 340.00000       | 343                  | 24.90      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.40  | Put          |           | 2,086.00000     | 2,053                | 24.90      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.80  | Call         |           | 288.00000       | 290                  | 25.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.80  | Put          |           | 2,433.00000     | 2,401                | 25.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.90  | Call         |           | 275.00000       | 277                  | 25.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.90  | Put          |           | 2,521.00000     | 2,488                | 25.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.00  | Call         |           | 263.00000       | 265                  | 26.08      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.00  | Put          |           | 2,609.00000     | 2,576                | 26.08      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.05  | Call         |           | 394.00000       | 396                  | 24.05      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.05  | Put          |           | 1,789.00000     | 1,757                | 24.05      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.15  | Call         |           | 378.00000       | 380                  | 24.29      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.15  | Put          |           | 1,873.00000     | 1,840                | 24.29      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.65  | Call         |           | 308.00000       | 311                  | 25.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.65  | Put          |           | 2,304.00000     | 2,271                | 25.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.15  | Call         |           | 378.00000       | 380                  | 24.29      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.15  | Put          |           | 1,873.00000     | 1,840                | 24.29      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.85  | Call         |           | 282.00000       | 284                  | 25.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.85  | Put          |           | 2,477.00000     | 2,444                | 25.84      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 13.10  | Call         |     |       | 386.00000       | 388                  | 24.17      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.10  | Put          |     |       | 1,831.00000     | 1,798                | 24.17      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.80  | Call         |     |       | 288.00000       | 290                  | 25.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.80  | Put          |     |       | 2,433.00000     | 2,401                | 25.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.90  | Call         |     |       | 275.00000       | 277                  | 25.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.90  | Put          |     |       | 2,521.00000     | 2,488                | 25.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.10  | Call         |     |       | 252.00000       | 254                  | 26.25      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.10  | Put          |     |       | 2,697.00000     | 2,664                | 26.25      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.05  | Call         |     |       | 258.00000       | 260                  | 26.17      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.05  | Put          |     |       | 2,653.00000     | 2,620                | 26.17      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.95  | Call         |     |       | 411.00000       | 414                  | 23.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.95  | Put          |     |       | 1,707.00000     | 1,674                | 23.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.90  | Call         |     |       | 421.00000       | 423                  | 23.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.90  | Put          |     |       | 1,666.00000     | 1,633                | 23.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.10  | Call         |     |       | 386.00000       | 388                  | 24.17      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.10  | Put          |     |       | 1,831.00000     | 1,798                | 24.17      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.60  | Call         |     |       | 314.00000       | 317                  | 25.39      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.60  | Put          |     |       | 2,260.00000     | 2,227                | 25.39      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.90  | Call         |     |       | 421.00000       | 423                  | 23.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.90  | Put          |     |       | 1,666.00000     | 1,633                | 23.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.85  | Call         |     |       | 430.00000       | 432                  | 23.56      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.85  | Put          |     |       | 1,625.00000     | 1,593                | 23.56      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.05  | Call         |     |       | 394.00000       | 396                  | 24.05      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.05  | Put          |     |       | 1,789.00000     | 1,757                | 24.05      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.50  | Call         |     |       | 503.00000       | 506                  | 22.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.50  | Put          |     |       | 1,349.00000     | 1,316                | 22.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.60  | Call         |     |       | 481.00000       | 483                  | 22.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.60  | Put          |     |       | 1,426.00000     | 1,394                | 22.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.35  | Call         |     |       | 539.00000       | 542                  | 22.29      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.35  | Put          |     |       | 1,234.00000     | 1,202                | 22.29      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.65  | Call         |     |       | 470.00000       | 473                  | 23.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.65  | Put          |     |       | 1,466.00000     | 1,433                | 23.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.30  | Call         |     |       | 551.00000       | 554                  | 22.16      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.30  | Put          |     |       | 1,197.00000     | 1,165                | 22.16      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.40  | Call         |     |       | 527.00000       | 529                  | 22.42      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.40  | Put          |     |       | 1,272.00000     | 1,240                | 22.42      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.60  | Call         |     |       | 481.00000       | 483                  | 22.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.60  | Put          |     |       | 1,426.00000     | 1,394                | 22.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.65  | Call         |     |       | 1,276.00000     | 1,292                | 18.56      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.65  | Put          |     |       | 272.00000       | 252                  | 18.56      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.15  | Call         |     |       | 984.00000       | 994                  | 19.52      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.15  | Put          |     |       | 480.00000       | 455                  | 19.52      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.65  | Call         |     |       | 199.00000       | 201                  | 27.16      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.65  | Put          |     |       | 3,195.00000     | 3,162                | 27.16      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.45  | Call         |     |       | 1,415.00000     | 1,435                | 18.37      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 10.45  | Put          |           | 210.00000       | 195                  | 18.37      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.95  | Call         |           | 1,093.00000     | 1,105                | 19.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.95  | Put          |           | 389.00000       | 366                  | 19.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.45  | Call         |           | 840.00000       | 847                  | 20.11      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.45  | Put          |           | 636.00000       | 608                  | 20.11      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.95  | Call         |           | 652.00000       | 655                  | 21.24      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.95  | Put          |           | 947.00000       | 916                  | 21.24      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.75  | Call         |           | 190.00000       | 192                  | 27.28      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.75  | Put          |           | 3,286.00000     | 3,253                | 27.28      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.55   | Call         |           | 2,158.00000     | 2,190                | 18.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.55   | Put          |           | 53.00000        | 50                   | 18.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.05  | Call         |           | 1,038.00000     | 1,048                | 19.33      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.05  | Put          |           | 433.00000       | 409                  | 19.33      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.55  | Call         |           | 134.00000       | 136                  | 28.31      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.55  | Put          |           | 4,030.00000     | 3,996                | 28.31      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.05  | Call         |           | 56.00000        | 56                   | 28.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.05  | Put          |           | 5,451.00000     | 5,417                | 28.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.55  | Call         |           | 22.00000        | 22                   | 28.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.55  | Put          |           | 6,917.00000     | 6,882                | 28.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.25   | Call         |           | 2,448.00000     | 2,481                | 19.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.25   | Put          |           | 44.00000        | 41                   | 19.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.75  | Call         |           | 1,213.00000     | 1,227                | 18.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.75  | Put          |           | 308.00000       | 287                  | 18.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.25  | Call         |           | 153.00000       | 154                  | 27.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.25  | Put          |           | 3,748.00000     | 3,715                | 27.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.75  | Call         |           | 67.00000        | 67                   | 28.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.75  | Put          |           | 5,162.00000     | 5,128                | 28.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.25  | Call         |           | 26.00000        | 26                   | 28.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.25  | Put          |           | 6,622.00000     | 6,587                | 28.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.20  | Call         |           | 578.00000       | 581                  | 21.90      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.20  | Put          |           | 1,123.00000     | 1,091                | 21.90      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.10   | Call         |           | 2,594.00000     | 2,627                | 20.13      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.10   | Put          |           | 40.00000        | 38                   | 20.13      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.60  | Call         |           | 1,310.00000     | 1,326                | 18.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.60  | Put          |           | 256.00000       | 237                  | 18.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.10  | Call         |           | 163.00000       | 165                  | 27.73      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.10  | Put          |           | 3,609.00000     | 3,575                | 27.73      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.60  | Call         |           | 73.00000        | 74                   | 28.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.60  | Put          |           | 5,019.00000     | 4,984                | 28.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.10  | Call         |           | 29.00000        | 29                   | 28.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.10  | Put          |           | 6,474.00000     | 6,439                | 28.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.75  | Call         |           | 719.00000       | 723                  | 20.72      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.75  | Put          |           | 814.00000       | 784                  | 20.72      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.85  | Call         |           | 684.00000       | 688                  | 20.98      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.85  | Put          |           | 880.00000       | 849                  | 20.98      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM       | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value          | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|----------------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 12.05  | Call         |           |       | 621.00000       | 624                  | 21.50      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.05  | Put          |           |       | 1,016.00000     | 985                  | 21.50      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.80   | Call         |           |       | 3,868.00000     | 3,902                | 24.92      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.80   | Put          |           |       | 14.00000        | 12                   | 24.92      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.80   | Call         |           |       | 2,887.00000     | 2,921                | 21.49      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.80   | Put          |           |       | 33.00000        | 31                   | 21.49      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.80   | Call         |           |       | 1,930.00000     | 1,961                | 17.78      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.80   | Put          |           |       | 76.00000        | 71                   | 17.78      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.80  | Call         |           |       | 1,182.00000     | 1,195                | 18.85      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.80  | Put          |           |       | 327.00000       | 306                  | 18.85      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.80  | Call         |           |       | 186.00000       | 188                  | 27.35      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.80  | Put          |           |       | 3,332.00000     | 3,299                | 27.35      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.80  | Call         |           |       | 118.00000       | 119                  | 28.44      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.80  | Put          |           |       | 4,263.00000     | 4,230                | 28.44      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.70   | Call         |           |       | 3,967.00000     | 4,001                | 25.24      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.70   | Put          |           |       | 12.00000        | 11                   | 25.24      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.70   | Call         |           |       | 2,985.00000     | 3,019                | 21.94      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.70   | Put          |           |       | 31.00000        | 29                   | 21.94      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.70   | Call         |           |       | 2,017.00000     | 2,049                | 17.69      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.70   | Put          |           |       | 63.00000        | 59                   | 17.69      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.70  | Call         |           |       | 1,244.00000     | 1,259                | 18.65      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.70  | Put          |           |       | 290.00000       | 269                  | 18.65      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.70  | Call         |           |       | 195.00000       | 197                  | 27.22      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.70  | Put          |           |       | 3,240.00000     | 3,207                | 27.22      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.70  | Call         |           |       | 125.00000       | 127                  | 28.44      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.70  | Put          |           |       | 4,171.00000     | 4,137                | 28.44      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.65   | Call         |           |       | 4,016.00000     | 4,050                | 25.40      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.65   | Put          |           |       | 12.00000        | 11                   | 25.40      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.65   | Call         |           |       | 3,034.00000     | 3,068                | 22.17      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.65   | Put          |           |       | 30.00000        | 28                   | 22.17      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.65   | Call         |           |       | 2,061.00000     | 2,093                | 17.64      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.65   | Put          |           |       | 57.00000        | 54                   | 17.64      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.65  | Call         |           |       | 129.00000       | 130                  | 28.44      | 0.00           | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.65  | Put          |           |       | 4,124.00000     | 4,091                | 28.44      | 0.00           | 0                   | 0.00            |
| AL13 On 07/05/2009 Index Future     |        |              | 243.44400 |       | 243.10800       |                      | 0.00       | 0.00           | 0                   | 0.00            |
| AL13 On 06/08/2009 Index Future     |        |              | 247.81000 |       | 247.64800       |                      | 0.00       | 0.00           | 0                   | 7.00            |
| ALBI On 07/05/2009 Index Future     |        |              | 290.81600 |       | 288.78600       |                      | 0.00       | 372,244,480.00 | 128                 | 0.00            |
| ALBI On 06/08/2009 Index Future     |        |              | 295.61100 |       | 294.43800       |                      | 0.00       | 121,200,510.00 | 41                  | 550.00          |
| ALBI On 05/11/2009 Index Future     |        |              | 289.86000 |       | 288.68500       |                      | 0.00       | 0.00           | 0                   | 0.00            |
| CRD1 On 07/05/2009 Index Future     |        |              | 123.96000 |       | 123.50900       |                      | 0.00       | 0.00           | 0                   | 0.00            |
| CRD1 On 06/08/2009 Index Future     |        |              | 126.17100 |       | 125.95500       |                      | 0.00       | 0.00           | 0                   | 2.00            |



| Contract Details                | Strike | Call/<br>Put | MTM       | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value          | Contracts<br>Traded | Oper<br>Interes |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|----------------|---------------------|-----------------|
| CRD1 On 05/11/2009 Index Future |        |              | 128.56200 |       | 128.34100       |                      | 0.00       | 0.00           | 0                   | 0.00            |
| GOVI On 07/05/2009 jGovi        |        |              | 292.56400 |       | 290.54800       |                      | 0.00       | 637,789,520.00 | 218                 | 0.00            |
| GOVI On 06/08/2009 jGovi        |        |              | 297.47300 |       | 296.30300       |                      | 0.00       | 235,003,670.00 | 79                  | 146.00          |
| GOVI On 05/11/2009 jGovi        |        |              | 303.04400 |       | 301.91450       |                      | 0.00       | 0.00           | 0                   | 0.00            |
| ILBI On 07/05/2009 Index Future |        |              | 349.95500 |       | 351.67300       |                      | 0.00       | 6,999,100.00   | 2                   | 0.00            |
| ILBI On 06/08/2009 Index Future |        |              | 356.84900 |       | 360.68400       |                      | 0.00       | 7,136,980.00   | 2                   | 2.00            |
| ILBI On 05/11/2009 Index Future |        |              | 363.74200 |       | 369.69400       |                      | 0.00       | 0.00           | 0                   | 0.00            |
| J153 On 31/08/2010 jSwap        |        |              | 7.78400   |       | 7.83200         |                      | 27.43      | 0.00           | 0                   | 0.00            |
| J157 On 15/09/2015 jSwap        |        |              | 8.74600   |       | 8.80200         |                      | 27.43      | 0.00           | 0                   | 0.00            |
| J186 On 21/12/2026 jSwap        |        |              | 8.33800   |       | 8.43200         |                      | 27.43      | 0.00           | 0                   | 0.00            |
| J201 On 22/12/2014 jSwap        |        |              | 8.78800   |       | 8.84000         |                      | 27.43      | 0.00           | 0                   | 0.00            |
| J203 On 15/09/2017 jSwap        |        |              | 8.82500   |       | 8.89400         |                      | 27.43      | 0.00           | 0                   | 0.00            |
| J204 On 21/12/2018 jSwap        |        |              | 8.90100   |       | 8.96800         |                      | 27.43      | 0.00           | 0                   | 0.00            |
| J207 On 15/01/2020 jSwap        |        |              | 8.85300   |       | 8.92200         |                      | 27.43      | 0.00           | 0                   | 0.00            |
| JBAR On 21/12/2005 jBar         |        |              |           |       | 0.00000         |                      | 0.00       | 0.00           | 0                   | 0.00            |
| JFRA On 07/05/2009 jFra         |        |              | 8.02600   |       | 8.02600         |                      | 0.00       | 0.00           | 0                   | 0.00            |
| JFRA On 06/08/2009 jFra         |        |              | 7.10100   |       | 7.16400         |                      | 0.00       | 0.00           | 0                   | 0.00            |
| JFRA On 05/11/2009 jFra         |        |              | 6.95400   |       | 7.02800         |                      | 0.00       | 0.00           | 0                   | 0.00            |
| JN02 On 07/05/2009 jNote        |        |              | 7.64500   |       | 7.64500         |                      | 0.00       | 0.00           | 0                   | 0.00            |
| JN02 On 06/08/2009 jNote        |        |              | 7.64000   |       | 7.71100         |                      | 0.00       | 0.00           | 0                   | 0.00            |
| JN05 On 07/05/2009 jNote        |        |              | 8.48400   |       | 8.48400         |                      | 0.00       | 0.00           | 0                   | 0.00            |
| JN05 On 06/08/2009 jNote        |        |              | 8.49500   |       | 8.55400         |                      | 0.00       | 0.00           | 0                   | 0.00            |
| JN10 On 07/05/2009 jNote        |        |              | 8.75300   |       | 8.75300         |                      | 0.00       | 0.00           | 0                   | 0.00            |
| JN10 On 06/08/2009 jNote        |        |              | 8.69700   |       | 8.77000         |                      | 0.00       | 0.00           | 0                   | 0.00            |
| JROD On 29/05/2009 jRod         |        |              | 9.22300   |       | 9.22100         |                      | 0.00       | 0.00           | 0                   | 0.00            |
| JROD On 30/06/2009 jRod         |        |              | 8.53100   |       | 8.52500         |                      | 0.00       | 0.00           | 0                   | 0.00            |

| Contract Details                | Strike | Call/<br>Put | MTM       | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value        | Contracts<br>Traded | Oper<br>Interes |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| OTH1 On 07/05/2009 Index Future |        |              | 281.23700 |       | 278.83100       |                      | 0.00       | 0.00         | 0                   | 0.00            |
| OTH1 On 06/08/2009 Index Future |        |              | 285.75300 |       | 284.35400       |                      | 0.00       | 0.00         | 0                   | 3.00            |
| OTH1 On 05/11/2009 Index Future |        |              | 291.16700 |       | 289.74000       |                      | 0.00       | 0.00         | 0                   | 0.00            |
| R153 On 07/05/2009 Bond Future  |        |              | 6.14000   |       | 6.25400         |                      | 2.72       | 277,532.30   | 2,500               | 0.00            |
| R153 On 07/05/2009 Bond Future  | 9.25   | Call         |           |       | 3,819.00000     | 3,968                | 2.80       | 0.00         | 0                   | 0.00            |
| R153 On 07/05/2009 Bond Future  | 9.25   | Put          |           |       | 0.00000         | 0                    | 2.80       | 0.00         | 0                   | 0.00            |
| R153 On 06/08/2009 Bond Future  |        |              | 5.68000   |       | 5.75000         |                      | 1.96       | 0.00         | 0                   | 0.00            |
| R153 On 06/08/2009 Bond Future  | 9.75   | Call         |           |       | 4,130.00000     | 4,204                | 2.01       | 0.00         | 0                   | 0.00            |
| R153 On 06/08/2009 Bond Future  | 9.75   | Put          |           |       | 2.00000         | 2                    | 2.01       | 0.00         | 0                   | 0.00            |
| R153 On 06/08/2009 Bond Future  | 10.00  | Call         |           |       | 4,379.00000     | 4,453                | 2.01       | 0.00         | 0                   | 0.00            |
| R153 On 06/08/2009 Bond Future  | 10.00  | Put          |           |       | 1.00000         | 1                    | 2.01       | 0.00         | 0                   | 0.00            |
| R153 On 05/11/2009 Bond Future  |        |              | 5.00000   |       | 5.00000         |                      | 1.24       | 0.00         | 0                   | 0.00            |
| R153 On 05/11/2009 Bond Future  | 6.50   | Call         |           |       | 1,266.00000     | 1,265                | 1.24       | 0.00         | 0                   | 0.00            |
| R153 On 05/11/2009 Bond Future  | 6.50   | Put          |           |       | 45.00000        | 44                   | 1.24       | 0.00         | 0                   | 0.00            |
| R157 On 07/05/2009 Bond Future  |        |              | 8.10000   |       | 8.20900         |                      | 12.10      | 857,703.04   | 6,676               | 0.00            |
| R157 On 07/05/2009 Bond Future  | 7.25   | Call         |           |       | 0.00000         | 0                    | 11.85      | 0.00         | 386                 | 0.00            |
| R157 On 07/05/2009 Bond Future  | 9.00   | Call         |           |       | 4,370.00000     | 4,988                | 12.40      | 0.00         | 0                   | 0.00            |
| R157 On 07/05/2009 Bond Future  | 9.00   | Put          |           |       | 0.00000         | 0                    | 12.40      | 0.00         | 0                   | 0.00            |
| R157 On 07/05/2009 Bond Future  | 7.25   | Put          |           |       | 5,576.00000     | 4,958                | 11.85      | 0.00         | 0                   | 0.00            |
| R157 On 07/05/2009 Bond Future  | 6.50   | Call         |           |       | 0.00000         | 0                    | 11.70      | 0.00         | 0                   | 0.00            |
| R157 On 07/05/2009 Bond Future  | 6.50   | Put          |           |       | 10,161.00000    | 9,543                | 11.70      | 0.00         | 0                   | 0.00            |
| R157 On 06/08/2009 Bond Future  |        |              | 8.16200   |       | 8.22500         |                      | 10.10      | 209,138.82   | 1,600               | 9,423.00        |
| R157 On 06/08/2009 Bond Future  | 9.25   | Call         |           |       | 6,226.00000     | 6,493                | 10.50      | 0.00         | 0                   | 0.00            |
| R157 On 06/08/2009 Bond Future  | 9.25   | Put          |           |       | 799.00000       | 722                  | 10.50      | 0.00         | 0                   | 0.00            |
| R157 On 05/11/2009 Bond Future  |        |              | 8.20100   |       | 8.26800         |                      | 10.00      | 0.00         | 0                   | 0.00            |
| R157 On 05/11/2009 Bond Future  | 7.50   | Call         |           |       | 1,860.00000     | 1,971                | 9.80       | 0.00         | 0                   | 0.00            |
| R157 On 05/11/2009 Bond Future  | 7.50   | Put          |           |       | 5,970.00000     | 5,730                | 9.80       | 0.00         | 0                   | 0.00            |
| R157 On 04/02/2010 Bond Future  |        |              | 8.24900   |       | 8.32100         |                      | 10.10      | 0.00         | 0                   | 0.00            |
| R157 On 04/02/2010 Bond Future  | 7.75   | Call         |           |       | 3,067.00000     | 3,211                | 9.75       | 0.00         | 0                   | 0.00            |
| R157 On 04/02/2010 Bond Future  | 7.75   | Put          |           |       | 5,980.00000     | 5,761                | 9.75       | 0.00         | 0                   | 0.00            |
| R186 On 07/05/2009 Bond Future  |        |              | 8.59500   |       | 8.72000         |                      | 24.30      | 1,519,555.11 | 12,537              | 0.00            |
| R186 On 07/05/2009 Bond Future  | 6.50   | Call         |           |       | 0.00000         | 0                    | 23.40      | 0.00         | 97                  | 0.00            |
| R186 On 07/05/2009 Bond Future  | 7.25   | Call         |           |       | 0.00000         | 0                    | 23.60      | 0.00         | 4,930               | 0.00            |
| R186 On 07/05/2009 Bond Future  | 8.00   | Call         |           |       | 0.00000         | 0                    | 23.90      | 0.00         | 2,280               | 0.00            |
| R186 On 07/05/2009 Bond Future  | 9.00   | Call         |           |       | 2,764.00000     | 3,999                | 24.51      | 0.00         | 0                   | 0.00            |
| R186 On 07/05/2009 Bond Future  | 9.00   | Put          |           |       | 22.00000        | 0                    | 24.51      | 0.00         | 0                   | 0.00            |
| R186 On 07/05/2009 Bond Future  | 8.00   | Put          |           |       | 7,528.00000     | 6,272                | 23.90      | 0.00         | 0                   | 0.00            |
| R186 On 07/05/2009 Bond Future  | 7.25   | Put          |           |       | 16,168.00000    | 14,912               | 23.60      | 0.00         | 0                   | 0.00            |
| R186 On 07/05/2009 Bond Future  | 6.50   | Put          |           |       | 25,721.00000    | 24,465               | 23.40      | 0.00         | 0                   | 0.00            |
| R186 On 06/08/2009 Bond Future  |        |              | 8.66300   |       | 8.73600         |                      | 22.00      | 55,370.14    | 470                 | 12,506.00       |

| Contract Details               | Strike | Call/<br>Put | MTM     | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R186 On 06/08/2009 Bond Future | 9.00   | Call         |         |       | 6,535.00000     | 6,950                | 22.22      | 0.00  | 0                   | 0.00            |
| R186 On 06/08/2009 Bond Future | 9.00   | Put          |         |       | 3,970.00000     | 3,661                | 22.22      | 0.00  | 0                   | 0.00            |
| R186 On 06/08/2009 Bond Future | 7.50   | Call         |         |       | 1,103.00000     | 1,214                | 21.35      | 0.00  | 0                   | 35.00           |
| R186 On 06/08/2009 Bond Future | 7.50   | Put          |         |       | 14,347.00000    | 13,734               | 21.35      | 0.00  | 0                   | 0.00            |
| R186 On 05/11/2009 Bond Future |        |              | 8.68700 |       | 8.76200         |                      | 21.27      | 0.00  | 0                   | 0.00            |
| R186 On 05/11/2009 Bond Future | 8.75   | Call         |         |       | 7,107.00000     | 7,482                | 21.27      | 0.00  | 0                   | 0.00            |
| R186 On 05/11/2009 Bond Future | 8.75   | Put          |         |       | 7,225.00000     | 6,863                | 21.27      | 0.00  | 0                   | 240.00          |
| R186 On 05/11/2009 Bond Future | 7.75   | Call         |         |       | 3,193.00000     | 3,407                | 20.74      | 0.00  | 0                   | 240.00          |
| R186 On 05/11/2009 Bond Future | 7.75   | Put          |         |       | 13,756.00000    | 13,234               | 20.74      | 0.00  | 0                   | 0.00            |
| R186 On 05/11/2009 Bond Future | 9.00   | Call         |         |       | 8,369.00000     | 8,783                | 21.49      | 0.00  | 0                   | 0.00            |
| R186 On 05/11/2009 Bond Future | 9.00   | Put          |         |       | 6,077.00000     | 5,755                | 21.49      | 0.00  | 0                   | 5,000.00        |
| R186 On 05/11/2009 Bond Future | 7.50   | Call         |         |       | 2,501.00000     | 2,679                | 20.64      | 0.00  | 0                   | 5,000.00        |
| R186 On 05/11/2009 Bond Future | 7.50   | Put          |         |       | 15,893.00000    | 15,334               | 20.64      | 0.00  | 0                   | 0.00            |
| R186 On 04/02/2010 Bond Future |        |              | 8.71500 |       | 8.79200         |                      | 22.73      | 0.00  | 0                   | 0.00            |
| R186 On 04/02/2010 Bond Future | 8.25   | Call         |         |       | 6,732.00000     | 7,053                | 22.38      | 0.00  | 0                   | 0.00            |
| R186 On 04/02/2010 Bond Future | 8.25   | Put          |         |       | 12,155.00000    | 11,728               | 22.38      | 0.00  | 0                   | 0.00            |
| R196 On 07/05/2009 Bond Future |        |              | 9.43500 |       | 9.43500         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| R196 On 07/05/2009 Bond Future | 11.00  | Call         |         |       | 471.00000       | 466                  | 0.00       | 0.00  | 0                   | 0.00            |
| R196 On 07/05/2009 Bond Future | 11.00  | Put          |         |       | 4.00000         | 0                    | 0.00       | 0.00  | 0                   | 0.00            |
| R201 On 07/05/2009 Bond Future |        |              | 8.19500 |       | 8.29900         |                      | 11.56      | 0.00  | 0                   | 0.00            |
| R201 On 07/05/2009 Bond Future | 9.25   | Call         |         |       | 4,143.00000     | 4,609                | 11.95      | 0.00  | 0                   | 0.00            |
| R201 On 07/05/2009 Bond Future | 9.25   | Put          |         |       | 0.00000         | 0                    | 11.95      | 0.00  | 0                   | 0.00            |
| R201 On 06/08/2009 Bond Future |        |              | 8.25400 |       | 8.30700         |                      | 10.17      | 0.00  | 0                   | 2.00            |
| R201 On 06/08/2009 Bond Future | 9.25   | Call         |         |       | 4,680.00000     | 4,851                | 10.57      | 0.00  | 0                   | 0.00            |
| R201 On 06/08/2009 Bond Future | 9.25   | Put          |         |       | 718.00000       | 660                  | 10.57      | 0.00  | 0                   | 0.00            |
| R201 On 05/11/2009 Bond Future |        |              | 8.27900 |       | 8.33600         |                      | 9.54       | 0.00  | 0                   | 0.00            |
| R201 On 05/11/2009 Bond Future | 7.50   | Call         |         |       | 1,399.00000     | 1,469                | 9.35       | 0.00  | 0                   | 0.00            |
| R201 On 05/11/2009 Bond Future | 7.50   | Put          |         |       | 4,933.00000     | 4,767                | 9.35       | 0.00  | 0                   | 0.00            |
| R201 On 04/02/2010 Bond Future |        |              | 8.31200 |       | 8.37300         |                      | 9.83       | 0.00  | 0                   | 0.00            |
| R201 On 04/02/2010 Bond Future | 7.50   | Call         |         |       | 1,989.00000     | 2,071                | 9.63       | 0.00  | 0                   | 0.00            |
| R201 On 04/02/2010 Bond Future | 7.50   | Put          |         |       | 5,526.00000     | 5,366                | 9.63       | 0.00  | 0                   | 0.00            |
| R203 On 07/05/2009 Bond Future |        |              | 8.42000 |       | 8.56000         |                      | 16.67      | 0.00  | 0                   | 0.00            |
| R203 On 07/05/2009 Bond Future | 9.00   | Call         |         |       | 2,515.00000     | 3,332                | 16.95      | 0.00  | 0                   | 0.00            |
| R203 On 07/05/2009 Bond Future | 9.00   | Put          |         |       | 0.00000         | 0                    | 16.95      | 0.00  | 0                   | 0.00            |
| R203 On 06/08/2009 Bond Future |        |              | 8.49000 |       | 8.57300         |                      | 14.22      | 0.00  | 0                   | 0.00            |
| R203 On 06/08/2009 Bond Future | 9.25   | Call         |         |       | 5,173.00000     | 5,499                | 14.64      | 0.00  | 0                   | 0.00            |
| R203 On 06/08/2009 Bond Future | 9.25   | Put          |         |       | 1,419.00000     | 1,273                | 14.64      | 0.00  | 0                   | 0.00            |
| R203 On 05/11/2009 Bond Future |        |              | 8.52000 |       | 8.60700         |                      | 14.14      | 0.00  | 0                   | 0.00            |
| R203 On 05/11/2009 Bond Future | 7.50   | Call         |         |       | 1,579.00000     | 1,709                | 13.79      | 0.00  | 0                   | 0.00            |
| R203 On 05/11/2009 Bond Future | 7.50   | Put          |         |       | 7,976.00000     | 7,621                | 13.79      | 0.00  | 0                   | 0.00            |
| R203 On 04/02/2010 Bond Future |        |              | 8.55700 |       | 8.64900         |                      | 14.25      | 0.00  | 0                   | 0.00            |

| Contract Details               | Strike | Call/<br>Put | MTM     | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value      | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| R203 On 04/02/2010 Bond Future | 8.20   | Call         |         |       | 3,848.00000     | 4,065                | 14.09      | 0.00       | 0                   | 0.00            |
| R203 On 04/02/2010 Bond Future | 8.20   | Put          |         |       | 6,315.00000     | 6,033                | 14.09      | 0.00       | 0                   | 0.00            |
| R204 On 07/05/2009 Bond Future |        |              | 8.42000 |       | 8.55000         |                      | 18.16      | 0.00       | 0                   | 0.00            |
| R204 On 07/05/2009 Bond Future | 7.75   | Call         |         |       | 0.00000         | 0                    | 17.94      | 0.00       | 750                 | 0.00            |
| R204 On 07/05/2009 Bond Future | 8.75   | Call         |         |       | 1,294.00000     | 2,078                | 18.32      | 0.00       | 0                   | 0.00            |
| R204 On 07/05/2009 Bond Future | 8.75   | Put          |         |       | 41.00000        | 0                    | 18.32      | 0.00       | 750                 | 0.00            |
| R204 On 07/05/2009 Bond Future | 7.75   | Put          |         |       | 5,229.00000     | 4,404                | 17.94      | 0.00       | 0                   | 0.00            |
| R204 On 07/05/2009 Bond Future | 9.00   | Call         |         |       | 2,789.00000     | 3,614                | 18.47      | 0.00       | 0                   | 0.00            |
| R204 On 07/05/2009 Bond Future | 9.00   | Put          |         |       | 0.00000         | 0                    | 18.47      | 0.00       | 0                   | 0.00            |
| R204 On 06/08/2009 Bond Future |        |              | 8.49100 |       | 8.56400         |                      | 16.16      | 0.00       | 0                   | 488.00          |
| R204 On 06/08/2009 Bond Future | 9.25   | Call         |         |       | 5,667.00000     | 5,980                | 16.64      | 0.00       | 0                   | 0.00            |
| R204 On 06/08/2009 Bond Future | 9.25   | Put          |         |       | 1,531.00000     | 1,390                | 16.64      | 0.00       | 0                   | 0.00            |
| R204 On 05/11/2009 Bond Future |        |              | 8.51700 |       | 8.59300         |                      | 15.49      | 0.00       | 0                   | 0.00            |
| R204 On 05/11/2009 Bond Future | 7.50   | Call         |         |       | 1,756.00000     | 1,880                | 15.10      | 0.00       | 0                   | 0.00            |
| R204 On 05/11/2009 Bond Future | 7.50   | Put          |         |       | 8,712.00000     | 8,372                | 15.10      | 0.00       | 0                   | 0.00            |
| R204 On 04/02/2010 Bond Future |        |              | 8.54700 |       | 8.62600         |                      | 16.32      | 0.00       | 0                   | 0.00            |
| R204 On 04/02/2010 Bond Future | 8.20   | Call         |         |       | 4,296.00000     | 4,504                | 16.13      | 0.00       | 0                   | 0.00            |
| R204 On 04/02/2010 Bond Future | 8.20   | Put          |         |       | 6,878.00000     | 6,614                | 16.13      | 0.00       | 0                   | 0.00            |
| R206 On 07/05/2009 Bond Future |        |              | 8.18000 |       | 8.27900         |                      | 10.29      | 172,667.11 | 1,730               | 0.00            |
| R206 On 07/05/2009 Bond Future | 9.00   | Call         |         |       | 2,656.00000     | 3,027                | 10.54      | 0.00       | 0                   | 0.00            |
| R206 On 07/05/2009 Bond Future | 9.00   | Put          |         |       | 0.00000         | 0                    | 10.54      | 0.00       | 0                   | 0.00            |
| R206 On 06/08/2009 Bond Future |        |              | 8.23500 |       | 8.28900         |                      | 8.91       | 169,334.56 | 1,730               | 1,214.00        |
| R206 On 06/08/2009 Bond Future | 9.25   | Call         |         |       | 3,947.00000     | 4,092                | 9.26       | 0.00       | 0                   | 0.00            |
| R206 On 06/08/2009 Bond Future | 9.25   | Put          |         |       | 581.00000       | 533                  | 9.26       | 0.00       | 0                   | 0.00            |
| R206 On 06/08/2009 Bond Future | 7.00   | Call         |         |       | 307.00000       | 330                  | 8.69       | 0.00       | 0                   | 300.00          |
| R206 On 06/08/2009 Bond Future | 7.00   | Put          |         |       | 5,056.00000     | 4,885                | 8.69       | 0.00       | 0                   | 0.00            |
| R206 On 05/11/2009 Bond Future |        |              | 8.26000 |       | 8.31800         |                      | 8.29       | 0.00       | 0                   | 0.00            |
| R206 On 05/11/2009 Bond Future | 7.50   | Call         |         |       | 1,170.00000     | 1,229                | 8.13       | 0.00       | 0                   | 0.00            |
| R206 On 05/11/2009 Bond Future | 7.50   | Put          |         |       | 4,010.00000     | 3,871                | 8.13       | 0.00       | 0                   | 0.00            |
| R206 On 04/02/2010 Bond Future |        |              | 8.29500 |       | 8.35700         |                      | 8.42       | 0.00       | 0                   | 0.00            |
| R206 On 04/02/2010 Bond Future | 7.50   | Call         |         |       | 1,635.00000     | 1,704                | 8.25       | 0.00       | 0                   | 0.00            |
| R206 On 04/02/2010 Bond Future | 7.50   | Put          |         |       | 4,458.00000     | 4,325                | 8.25       | 0.00       | 0                   | 0.00            |
| R207 On 07/05/2009 Bond Future |        |              | 8.59500 |       | 8.73000         |                      | 20.07      | 0.00       | 0                   | 0.00            |
| R207 On 07/05/2009 Bond Future | 9.00   | Call         |         |       | 1,719.00000     | 2,572                | 20.24      | 0.00       | 0                   | 0.00            |
| R207 On 07/05/2009 Bond Future | 9.00   | Put          |         |       | 15.00000        | 0                    | 20.24      | 0.00       | 0                   | 0.00            |
| R207 On 06/08/2009 Bond Future |        |              | 8.66800 |       | 8.75100         |                      | 18.06      | 0.00       | 0                   | 0.00            |
| R207 On 06/08/2009 Bond Future | 9.25   | Call         |         |       | 5,038.00000     | 5,376                | 18.42      | 0.00       | 0                   | 0.00            |
| R207 On 06/08/2009 Bond Future | 9.25   | Put          |         |       | 1,969.00000     | 1,782                | 18.42      | 0.00       | 0                   | 0.00            |
| R207 On 05/11/2009 Bond Future |        |              | 8.69500 |       | 8.78200         |                      | 17.37      | 0.00       | 0                   | 0.00            |
| R207 On 05/11/2009 Bond Future | 7.50   | Call         |         |       | 1,569.00000     | 1,700                | 16.94      | 0.00       | 0                   | 0.00            |
| R207 On 05/11/2009 Bond Future | 7.50   | Put          |         |       | 9,986.00000     | 9,575                | 16.94      | 0.00       | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value      | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| R207 On 04/02/2010 Bond Future     |        |              | 8.72800   | 8.81800         |                      | 18.35      | 0.00       | 0                   | 0.00            |
| R207 On 04/02/2010 Bond Future     | 8.25   | Call         |           | 4,143.00000     | 4,375                | 18.07      | 0.00       | 0                   | 0.00            |
| R207 On 04/02/2010 Bond Future     | 8.25   | Put          |           | 7,687.00000     | 7,369                | 18.07      | 0.00       | 0                   | 0.00            |
| R208 On 07/05/2009 Bond Future     |        |              | 8.60000   | 8.88800         |                      | 22.12      | 0.00       | 0                   | 0.00            |
| R208 On 07/05/2009 Bond Future     | 8.75   | Call         |           | 98.00000        | 993                  | 22.12      | 0.00       | 0                   | 0.00            |
| R208 On 07/05/2009 Bond Future     | 8.75   | Put          |           | 999.00000       | 0                    | 22.12      | 0.00       | 0                   | 0.00            |
| R208 On 06/08/2009 Bond Future     |        |              | 8.82200   | 8.91500         |                      | 19.18      | 0.00       | 0                   | 0.00            |
| R208 On 06/08/2009 Bond Future     | 9.25   | Call         |           | 4,523.00000     | 4,882                | 19.56      | 0.00       | 0                   | 0.00            |
| R208 On 06/08/2009 Bond Future     | 9.25   | Put          |           | 2,415.00000     | 2,177                | 19.56      | 0.00       | 0                   | 0.00            |
| R208 On 05/11/2009 Bond Future     |        |              | 8.89400   | 8.98900         |                      | 19.21      | 0.00       | 0                   | 0.00            |
| R208 On 05/11/2009 Bond Future     | 7.75   | Call         |           | 1,681.00000     | 1,834                | 18.73      | 0.00       | 0                   | 0.00            |
| R208 On 05/11/2009 Bond Future     | 7.75   | Put          |           | 9,965.00000     | 9,518                | 18.73      | 0.00       | 0                   | 0.00            |
| R208 On 04/02/2010 Bond Future     |        |              | 9.00300   | 9.10000         |                      | 19.57      | 0.00       | 0                   | 0.00            |
| R208 On 04/02/2010 Bond Future     | 8.50   | Call         |           | 4,188.00000     | 4,441                | 19.38      | 0.00       | 0                   | 0.00            |
| R208 On 04/02/2010 Bond Future     | 8.50   | Put          |           | 7,986.00000     | 7,640                | 19.38      | 0.00       | 0                   | 0.00            |
| R209 On 07/05/2009 Bond Future     |        |              | 8.17000   | 8.30000         |                      | 31.32      | 552,592.38 | 6,913               | 0.00            |
| R209 On 07/05/2009 Bond Future     | 9.00   | Call         |           | 5,766.00000     | 6,920                | 31.84      | 0.00       | 0                   | 0.00            |
| R209 On 07/05/2009 Bond Future     | 9.00   | Put          |           | 0.00000         | 0                    | 31.84      | 0.00       | 0                   | 0.00            |
| R209 On 06/08/2009 Bond Future     |        |              | 8.22000   | 8.30200         |                      | 27.15      | 115,182.09 | 1,420               | 4,503.00        |
| R209 On 06/08/2009 Bond Future     | 8.00   | Call         |           | 3,183.00000     | 3,479                | 26.95      | 0.00       | 0                   | 1,950.00        |
| R209 On 06/08/2009 Bond Future     | 8.00   | Put          |           | 5,901.00000     | 5,474                | 26.95      | 0.00       | 0                   | 0.00            |
| R209 On 06/08/2009 Bond Future     | 8.75   | Call         |           | 6,491.00000     | 6,955                | 27.69      | 0.00       | 0                   | 0.00            |
| R209 On 06/08/2009 Bond Future     | 8.75   | Put          |           | 2,723.00000     | 2,464                | 27.69      | 0.00       | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future     |        |              | 8.22900   | 8.31300         |                      | 27.43      | 0.00       | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future     | 7.25   | Call         |           | 2,476.00000     | 2,683                | 26.74      | 0.00       | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future     | 7.25   | Put          |           | 12,714.00000    | 12,182               | 26.74      | 0.00       | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future     | 9.75   | Call         |           | 13,082.00000    | 13,664               | 29.08      | 0.00       | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future     | 9.75   | Put          |           | 2,017.00000     | 1,862                | 29.08      | 0.00       | 0                   | 2,500.00        |
| R209 On 05/11/2009 Bond Future     | 7.00   | Call         |           | 1,892.00000     | 2,060                | 26.61      | 0.00       | 0                   | 5,000.00        |
| R209 On 05/11/2009 Bond Future     | 7.00   | Put          |           | 14,847.00000    | 14,276               | 26.61      | 0.00       | 0                   | 0.00            |
| R209 On 04/02/2010 Bond Future     |        |              | 8.24000   | 8.32600         |                      | 28.22      | 0.00       | 0                   | 0.00            |
| R209 On 04/02/2010 Bond Future     | 7.50   | Call         |           | 4,733.00000     | 5,023                | 27.65      | 0.00       | 0                   | 2,500.00        |
| R209 On 04/02/2010 Bond Future     | 7.50   | Put          |           | 12,478.00000    | 12,014               | 27.65      | 0.00       | 0                   | 0.00            |
| R209 On 04/02/2010 Bond Future     | 10.00  | Call         |           | 15,572.00000    | 16,155               | 30.22      | 0.00       | 0                   | 0.00            |
| R209 On 04/02/2010 Bond Future     | 10.00  | Put          |           | 2,973.00000     | 2,803                | 30.22      | 0.00       | 0                   | 0.00            |
| TRT1 On 07/05/2009 Index Future    |        |              | 288.85200 | 286.85500       |                      | 0.00       | 0.00       | 0                   | 0.00            |
| TRT1 On 06/08/2009 Index Future    |        |              | 293.63400 | 292.53700       |                      | 0.00       | 0.00       | 0                   | 100.00          |
| TRT1 On 05/11/2009 Index Future    |        |              | 299.19800 | 298.07800       |                      | 0.00       | 0.00       | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future |        |              | 6.38980   | 6.27140         |                      | 19.20      | 0.00       | 0                   | 9,048.00        |
| ZAAD On 12/06/2009 Currency Future | 6.25   | Call         |           | 161.00000       | 229                  | 18.82      | 0.00       | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 12/06/2009 Currency Future | 6.25   | Put          |           | 139.00000       | 89                   | 18.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.20   | Call         |           | 186.00000       | 261                  | 18.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.20   | Put          |           | 114.00000       | 71                   | 18.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.15   | Call         |           | 214.00000       | 295                  | 18.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.15   | Put          |           | 92.00000        | 55                   | 18.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.40   | Call         |           | 108.00000       | 153                  | 19.71      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.40   | Put          |           | 236.00000       | 163                  | 19.71      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.45   | Call         |           | 95.00000        | 134                  | 20.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.45   | Put          |           | 274.00000       | 195                  | 20.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.50   | Call         |           | 84.00000        | 119                  | 20.83      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.50   | Put          |           | 313.00000       | 229                  | 20.83      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.65   | Call         |           | 60.00000        | 83                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.65   | Put          |           | 438.00000       | 344                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.65   | Call         |           | 60.00000        | 83                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.65   | Put          |           | 438.00000       | 344                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.55   | Call         |           | 75.00000        | 105                  | 21.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.55   | Put          |           | 353.00000       | 265                  | 21.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.55   | Call         |           | 75.00000        | 105                  | 21.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.55   | Put          |           | 353.00000       | 265                  | 21.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.60   | Call         |           | 67.00000        | 93                   | 22.04      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.60   | Put          |           | 395.00000       | 304                  | 22.04      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.70   | Call         |           | 50.00000        | 70                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.70   | Put          |           | 479.00000       | 381                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.75   | Call         |           | 42.00000        | 59                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.75   | Put          |           | 520.00000       | 419                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.80   | Call         |           | 35.00000        | 49                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.80   | Put          |           | 563.00000       | 460                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.80   | Call         |           | 35.00000        | 49                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.80   | Put          |           | 563.00000       | 460                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.90   | Call         |           | 23.00000        | 34                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.90   | Put          |           | 652.00000       | 544                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.85   | Call         |           | 29.00000        | 41                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.85   | Put          |           | 607.00000       | 501                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.70   | Call         |           | 50.00000        | 70                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.70   | Put          |           | 479.00000       | 381                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.95   | Call         |           | 19.00000        | 28                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.95   | Put          |           | 698.00000       | 588                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.95   | Call         |           | 19.00000        | 28                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.95   | Put          |           | 698.00000       | 588                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.90   | Call         |           | 23.00000        | 34                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.90   | Put          |           | 652.00000       | 544                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.85   | Call         |           | 29.00000        | 41                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.85   | Put          |           | 607.00000       | 501                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.05   | Call         |           | 13.00000        | 18                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.05   | Put          |           | 791.00000       | 678                  | 22.66      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 12/06/2009 Currency Future | 7.00   | Call         |     |       | 16.00000        | 23                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.00   | Put          |     |       | 744.00000       | 633                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.10   | Call         |     |       | 10.00000        | 15                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.10   | Put          |     |       | 839.00000       | 725                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.15   | Call         |     |       | 8.00000         | 12                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.15   | Put          |     |       | 887.00000       | 772                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.05   | Call         |     |       | 13.00000        | 18                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.05   | Put          |     |       | 791.00000       | 678                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.15   | Call         |     |       | 8.00000         | 12                   | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.15   | Put          |     |       | 887.00000       | 772                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.80   | Call         |     |       | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.80   | Put          |     |       | 1,529.00000     | 1,411                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.90   | Call         |     |       | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.90   | Put          |     |       | 1,629.00000     | 1,510                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.60   | Call         |     |       | 1.00000         | 1                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.60   | Put          |     |       | 1,329.00000     | 1,211                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.40   | Call         |     |       | 2.00000         | 4                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.40   | Put          |     |       | 1,131.00000     | 1,014                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.25   | Call         |     |       | 5.00000         | 7                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.25   | Put          |     |       | 984.00000       | 868                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.20   | Call         |     |       | 6.00000         | 9                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.20   | Put          |     |       | 935.00000       | 820                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.45   | Call         |     |       | 95.00000        | 134                  | 20.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.45   | Put          |     |       | 274.00000       | 195                  | 20.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.40   | Call         |     |       | 108.00000       | 153                  | 19.71      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.40   | Put          |     |       | 236.00000       | 163                  | 19.71      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.30   | Call         |     |       | 141.00000       | 200                  | 19.01      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.30   | Put          |     |       | 169.00000       | 110                  | 19.01      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.20   | Call         |     |       | 6.00000         | 9                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.20   | Put          |     |       | 935.00000       | 820                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.30   | Call         |     |       | 4.00000         | 6                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.30   | Put          |     |       | 1,033.00000     | 916                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.40   | Call         |     |       | 2.00000         | 4                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.40   | Put          |     |       | 1,131.00000     | 1,014                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.50   | Call         |     |       | 1.00000         | 2                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.50   | Put          |     |       | 1,230.00000     | 1,112                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.35   | Call         |     |       | 3.00000         | 5                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.35   | Put          |     |       | 1,082.00000     | 965                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.45   | Call         |     |       | 2.00000         | 3                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.45   | Put          |     |       | 1,180.00000     | 1,063                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.00   | Call         |     |       | 318.00000       | 416                  | 18.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.00   | Put          |     |       | 46.00000        | 26                   | 18.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.10   | Call         |     |       | 246.00000       | 333                  | 18.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.10   | Put          |     |       | 74.00000        | 43                   | 18.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.20   | Call         |     |       | 186.00000       | 261                  | 18.63      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 12/06/2009 Currency Future | 6.20   | Put          |           | 114.00000       | 71                   | 18.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.30   | Call         |           | 141.00000       | 200                  | 19.01      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.30   | Put          |           | 169.00000       | 110                  | 19.01      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.05   | Call         |           | 281.00000       | 373                  | 18.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.05   | Put          |           | 59.00000        | 33                   | 18.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.35   | Call         |           | 123.00000       | 174                  | 19.20      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.35   | Put          |           | 201.00000       | 134                  | 19.20      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.15   | Call         |           | 214.00000       | 295                  | 18.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.15   | Put          |           | 92.00000        | 55                   | 18.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.55   | Call         |           | 1.00000         | 2                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.55   | Put          |           | 1,280.00000     | 1,162                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.65   | Call         |           | 1.00000         | 1                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.65   | Put          |           | 1,379.00000     | 1,261                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.30   | Call         |           | 4.00000         | 6                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.30   | Put          |           | 1,033.00000     | 916                  | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.70   | Call         |           | 0.00000         | 1                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.70   | Put          |           | 1,429.00000     | 1,311                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.70   | Call         |           | 0.00000         | 1                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.70   | Put          |           | 1,429.00000     | 1,311                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.80   | Call         |           | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.80   | Put          |           | 1,529.00000     | 1,411                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.90   | Call         |           | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.90   | Put          |           | 1,629.00000     | 1,510                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 8.00   | Call         |           | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 8.00   | Put          |           | 1,729.00000     | 1,610                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 8.10   | Call         |           | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 8.10   | Put          |           | 1,829.00000     | 1,710                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 8.20   | Call         |           | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 8.20   | Put          |           | 1,929.00000     | 1,810                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 8.30   | Call         |           | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 8.30   | Put          |           | 2,029.00000     | 1,910                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 8.20   | Call         |           | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 8.20   | Put          |           | 1,929.00000     | 1,810                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.55   | Call         |           | 1.00000         | 2                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 7.55   | Put          |           | 1,280.00000     | 1,162                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 0.65   | Call         |           | 5,621.00000     | 5,740                | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 0.65   | Put          |           | 0.00000         | 0                    | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 2.15   | Call         |           | 4,121.00000     | 4,240                | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 2.15   | Put          |           | 0.00000         | 0                    | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 3.65   | Call         |           | 2,621.00000     | 2,740                | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 3.65   | Put          |           | 0.00000         | 0                    | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 5.15   | Call         |           | 1,121.00000     | 1,240                | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 5.15   | Put          |           | 0.00000         | 0                    | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 8.15   | Call         |           | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 8.15   | Put          |           | 1,879.00000     | 1,760                | 22.66      | 0.00  | 0                   | 0.00            |



| Contract Details                   | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 12/06/2009 Currency Future | 9.65   | Call         |     |       | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 9.65   | Put          |     |       | 3,379.00000     | 3,260                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 11.15  | Call         |     |       | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 11.15  | Put          |     |       | 4,879.00000     | 4,760                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 12.65  | Call         |     |       | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 12.65  | Put          |     |       | 6,379.00000     | 6,260                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 0.50   | Call         |     |       | 5,771.00000     | 5,890                | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 0.50   | Put          |     |       | 0.00000         | 0                    | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 2.00   | Call         |     |       | 4,271.00000     | 4,390                | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 2.00   | Put          |     |       | 0.00000         | 0                    | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 3.50   | Call         |     |       | 2,771.00000     | 2,890                | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 3.50   | Put          |     |       | 0.00000         | 0                    | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 5.00   | Call         |     |       | 1,271.00000     | 1,390                | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 5.00   | Put          |     |       | 0.00000         | 0                    | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 9.50   | Call         |     |       | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 9.50   | Put          |     |       | 3,229.00000     | 3,110                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 11.00  | Call         |     |       | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 11.00  | Put          |     |       | 4,729.00000     | 4,610                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 12.50  | Call         |     |       | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 12.50  | Put          |     |       | 6,229.00000     | 6,110                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 0.40   | Call         |     |       | 5,871.00000     | 5,990                | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 0.40   | Put          |     |       | 0.00000         | 0                    | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 1.90   | Call         |     |       | 4,371.00000     | 4,490                | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 1.90   | Put          |     |       | 0.00000         | 0                    | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 3.40   | Call         |     |       | 2,871.00000     | 2,990                | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 3.40   | Put          |     |       | 0.00000         | 0                    | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 4.90   | Call         |     |       | 1,371.00000     | 1,490                | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 4.90   | Put          |     |       | 0.00000         | 0                    | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 9.40   | Call         |     |       | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 9.40   | Put          |     |       | 3,129.00000     | 3,010                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 10.90  | Call         |     |       | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 10.90  | Put          |     |       | 4,629.00000     | 4,510                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 12.40  | Call         |     |       | 0.00000         | 0                    | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 12.40  | Put          |     |       | 6,129.00000     | 6,010                | 22.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 5.75   | Call         |     |       | 534.00000       | 648                  | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 5.75   | Put          |     |       | 13.00000        | 9                    | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 5.85   | Call         |     |       | 445.00000       | 556                  | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 5.85   | Put          |     |       | 23.00000        | 16                   | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 5.95   | Call         |     |       | 357.00000       | 459                  | 18.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 5.95   | Put          |     |       | 36.00000        | 20                   | 18.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.05   | Call         |     |       | 281.00000       | 373                  | 18.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 6.05   | Put          |     |       | 59.00000        | 33                   | 18.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 5.80   | Call         |     |       | 489.00000       | 602                  | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 5.80   | Put          |     |       | 17.00000        | 12                   | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 12/06/2009 Currency Future | 5.90   | Call         |     |       | 400.00000       | 507                  | 19.67      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 12/06/2009 Currency Future | 5.90   | Put          |           | 29.00000        | 18                   | 19.67      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future |        |              | 6.45160   | 6.33640         |                      | 19.49      | 0.00  | 0                   | 1,174.00        |
| ZAAD On 14/09/2009 Currency Future | 6.35   | Call         |           | 290.00000       | 346                  | 19.19      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.35   | Put          |           | 304.00000       | 244                  | 19.19      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.25   | Call         |           | 330.00000       | 393                  | 18.61      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.25   | Put          |           | 243.00000       | 192                  | 18.61      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.20   | Call         |           | 352.00000       | 420                  | 18.32      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.20   | Put          |           | 216.00000       | 168                  | 18.32      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.45   | Call         |           | 255.00000       | 305                  | 19.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.45   | Put          |           | 369.00000       | 303                  | 19.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.50   | Call         |           | 240.00000       | 287                  | 20.13      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.50   | Put          |           | 403.00000       | 335                  | 20.13      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.55   | Call         |           | 226.00000       | 269                  | 20.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.55   | Put          |           | 439.00000       | 368                  | 20.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.75   | Call         |           | 174.00000       | 208                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.75   | Put          |           | 588.00000       | 507                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.70   | Call         |           | 189.00000       | 226                  | 21.43      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.70   | Put          |           | 553.00000       | 474                  | 21.43      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.60   | Call         |           | 213.00000       | 254                  | 20.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.60   | Put          |           | 476.00000       | 402                  | 20.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.65   | Call         |           | 200.00000       | 239                  | 21.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.65   | Put          |           | 514.00000       | 438                  | 21.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.70   | Call         |           | 189.00000       | 226                  | 21.43      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.70   | Put          |           | 553.00000       | 474                  | 21.43      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.80   | Call         |           | 160.00000       | 192                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.80   | Put          |           | 624.00000       | 540                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.80   | Call         |           | 160.00000       | 192                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.80   | Put          |           | 624.00000       | 540                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.90   | Call         |           | 135.00000       | 162                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.90   | Put          |           | 698.00000       | 610                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.00   | Call         |           | 113.00000       | 136                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.00   | Put          |           | 776.00000       | 685                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.90   | Call         |           | 135.00000       | 162                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.90   | Put          |           | 698.00000       | 610                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.85   | Call         |           | 147.00000       | 176                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.85   | Put          |           | 661.00000       | 575                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.65   | Call         |           | 200.00000       | 239                  | 21.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.65   | Put          |           | 514.00000       | 438                  | 21.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.95   | Call         |           | 123.00000       | 149                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.95   | Put          |           | 737.00000       | 647                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.05   | Call         |           | 103.00000       | 125                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.05   | Put          |           | 816.00000       | 723                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.95   | Call         |           | 123.00000       | 149                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.95   | Put          |           | 737.00000       | 647                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.05   | Call         |           | 103.00000       | 125                  | 21.44      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 7.05   | Put          |           | 816.00000       | 723                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.15   | Call         |           | 85.00000        | 104                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.15   | Put          |           | 899.00000       | 802                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.10   | Call         |           | 94.00000        | 114                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.10   | Put          |           | 857.00000       | 762                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.10   | Call         |           | 94.00000        | 114                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.10   | Put          |           | 857.00000       | 762                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.20   | Call         |           | 77.00000        | 94                   | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.20   | Put          |           | 941.00000       | 843                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.30   | Call         |           | 64.00000        | 78                   | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.30   | Put          |           | 1,027.00000     | 926                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.45   | Call         |           | 255.00000       | 305                  | 19.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.45   | Put          |           | 369.00000       | 303                  | 19.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.55   | Call         |           | 226.00000       | 269                  | 20.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.55   | Put          |           | 439.00000       | 368                  | 20.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.15   | Call         |           | 85.00000        | 104                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.15   | Put          |           | 899.00000       | 802                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.25   | Call         |           | 70.00000        | 86                   | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.25   | Put          |           | 984.00000       | 884                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.30   | Call         |           | 64.00000        | 78                   | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.30   | Put          |           | 1,027.00000     | 926                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.40   | Call         |           | 52.00000        | 64                   | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.40   | Put          |           | 1,116.00000     | 1,012                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.20   | Call         |           | 77.00000        | 94                   | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.20   | Put          |           | 941.00000       | 843                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.40   | Call         |           | 52.00000        | 64                   | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.40   | Put          |           | 1,116.00000     | 1,012                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.50   | Call         |           | 42.00000        | 52                   | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.50   | Put          |           | 1,206.00000     | 1,101                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.35   | Call         |           | 58.00000        | 71                   | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.35   | Put          |           | 1,071.00000     | 969                  | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.45   | Call         |           | 47.00000        | 58                   | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.45   | Put          |           | 1,161.00000     | 1,056                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.55   | Call         |           | 38.00000        | 47                   | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 7.55   | Put          |           | 1,252.00000     | 1,146                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.30   | Call         |           | 309.00000       | 369                  | 18.90      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.30   | Put          |           | 273.00000       | 217                  | 18.90      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.40   | Call         |           | 272.00000       | 324                  | 19.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.40   | Put          |           | 336.00000       | 273                  | 19.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.40   | Call         |           | 272.00000       | 324                  | 19.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.40   | Put          |           | 336.00000       | 273                  | 19.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.20   | Call         |           | 352.00000       | 420                  | 18.32      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.20   | Put          |           | 216.00000       | 168                  | 18.32      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 0.75   | Call         |           | 5,586.00000     | 5,702                | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 0.75   | Put          |           | 0.00000         | 0                    | 17.84      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 2.25   | Call         |     |       | 4,086.00000     | 4,202                | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.25   | Put          |     |       | 0.00000         | 0                    | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.75   | Call         |     |       | 2,586.00000     | 2,702                | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.75   | Put          |     |       | 0.00000         | 0                    | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.25   | Call         |     |       | 1,096.00000     | 1,208                | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.25   | Put          |     |       | 10.00000        | 6                    | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.25   | Call         |     |       | 8.00000         | 10                   | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.25   | Put          |     |       | 1,921.00000     | 1,808                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 9.75   | Call         |     |       | 0.00000         | 0                    | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 9.75   | Put          |     |       | 3,414.00000     | 3,299                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 11.25  | Call         |     |       | 0.00000         | 0                    | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 11.25  | Put          |     |       | 4,914.00000     | 4,798                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.75  | Call         |     |       | 0.00000         | 0                    | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.75  | Put          |     |       | 6,414.00000     | 6,298                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 0.55   | Call         |     |       | 5,786.00000     | 5,902                | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 0.55   | Put          |     |       | 0.00000         | 0                    | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.05   | Call         |     |       | 4,286.00000     | 4,402                | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.05   | Put          |     |       | 0.00000         | 0                    | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.55   | Call         |     |       | 2,786.00000     | 2,902                | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.55   | Put          |     |       | 0.00000         | 0                    | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.05   | Call         |     |       | 1,290.00000     | 1,404                | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.05   | Put          |     |       | 4.00000         | 2                    | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.05   | Call         |     |       | 13.00000        | 16                   | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.05   | Put          |     |       | 1,726.00000     | 1,614                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 9.55   | Call         |     |       | 0.00000         | 0                    | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 9.55   | Put          |     |       | 3,214.00000     | 3,099                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 11.05  | Call         |     |       | 0.00000         | 0                    | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 11.05  | Put          |     |       | 4,714.00000     | 4,598                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.55  | Call         |     |       | 0.00000         | 0                    | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.55  | Put          |     |       | 6,214.00000     | 6,098                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 0.50   | Call         |     |       | 5,836.00000     | 5,952                | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 0.50   | Put          |     |       | 0.00000         | 0                    | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.00   | Call         |     |       | 4,336.00000     | 4,452                | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 2.00   | Put          |     |       | 0.00000         | 0                    | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.50   | Call         |     |       | 2,836.00000     | 2,952                | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 3.50   | Put          |     |       | 0.00000         | 0                    | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.00   | Call         |     |       | 1,339.00000     | 1,453                | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.00   | Put          |     |       | 3.00000         | 2                    | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.00   | Call         |     |       | 14.00000        | 18                   | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 8.00   | Put          |     |       | 1,678.00000     | 1,566                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 9.50   | Call         |     |       | 0.00000         | 0                    | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 9.50   | Put          |     |       | 3,164.00000     | 3,049                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 11.00  | Call         |     |       | 0.00000         | 0                    | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 11.00  | Put          |     |       | 4,664.00000     | 4,548                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 12.50  | Call         |     |       | 0.00000         | 0                    | 21.44      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/09/2009 Currency Future | 12.50  | Put          |           | 6,164.00000     | 6,048                | 21.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.05   | Call         |           | 435.00000       | 515                  | 17.98      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.05   | Put          |           | 148.00000       | 113                  | 17.98      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.15   | Call         |           | 377.00000       | 449                  | 18.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.15   | Put          |           | 191.00000       | 148                  | 18.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.80   | Call         |           | 611.00000       | 706                  | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.80   | Put          |           | 74.00000        | 54                   | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.90   | Call         |           | 535.00000       | 625                  | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.90   | Put          |           | 99.00000        | 74                   | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.00   | Call         |           | 466.00000       | 550                  | 17.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.00   | Put          |           | 130.00000       | 98                   | 17.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.10   | Call         |           | 405.00000       | 481                  | 18.03      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 6.10   | Put          |           | 168.00000       | 129                  | 18.03      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.85   | Call         |           | 572.00000       | 665                  | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.85   | Put          |           | 86.00000        | 63                   | 17.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.95   | Call         |           | 500.00000       | 587                  | 17.88      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/09/2009 Currency Future | 5.95   | Put          |           | 114.00000       | 85                   | 17.88      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future |        |              | 6.50950   | 6.39650         |                      | 20.13      | 0.00  | 0                   | 165.00          |
| ZAAD On 14/12/2009 Currency Future | 6.40   | Call         |           | 395.00000       | 449                  | 19.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.40   | Put          |           | 398.00000       | 339                  | 19.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.30   | Call         |           | 431.00000       | 491                  | 18.98      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.30   | Put          |           | 335.00000       | 281                  | 18.98      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.30   | Call         |           | 431.00000       | 491                  | 18.98      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.30   | Put          |           | 335.00000       | 281                  | 18.98      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.25   | Call         |           | 452.00000       | 515                  | 18.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.25   | Put          |           | 305.00000       | 255                  | 18.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.50   | Call         |           | 360.00000       | 411                  | 20.13      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.50   | Put          |           | 463.00000       | 401                  | 20.13      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.55   | Call         |           | 344.00000       | 393                  | 20.37      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.55   | Put          |           | 497.00000       | 433                  | 20.37      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.55   | Call         |           | 344.00000       | 393                  | 20.37      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.55   | Put          |           | 497.00000       | 433                  | 20.37      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.60   | Call         |           | 328.00000       | 375                  | 20.61      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.60   | Put          |           | 532.00000       | 466                  | 20.61      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.90   | Call         |           | 245.00000       | 281                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.90   | Put          |           | 749.00000       | 671                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.75   | Call         |           | 288.00000       | 329                  | 21.37      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.75   | Put          |           | 642.00000       | 570                  | 21.37      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.65   | Call         |           | 314.00000       | 359                  | 20.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.65   | Put          |           | 568.00000       | 500                  | 20.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.70   | Call         |           | 301.00000       | 344                  | 21.11      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.70   | Put          |           | 604.00000       | 534                  | 21.11      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.65   | Call         |           | 314.00000       | 359                  | 20.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.65   | Put          |           | 568.00000       | 500                  | 20.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.80   | Call         |           | 277.00000       | 316                  | 21.62      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 6.80   | Put          |           | 680.00000       | 606                  | 21.62      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.80   | Call         |           | 277.00000       | 316                  | 21.62      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.80   | Put          |           | 680.00000       | 606                  | 21.62      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.85   | Call         |           | 261.00000       | 298                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.85   | Put          |           | 714.00000       | 638                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.90   | Call         |           | 245.00000       | 281                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.90   | Put          |           | 749.00000       | 671                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.00   | Call         |           | 217.00000       | 249                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.00   | Put          |           | 820.00000       | 740                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.10   | Call         |           | 191.00000       | 220                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.10   | Put          |           | 895.00000       | 811                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.20   | Call         |           | 168.00000       | 194                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.20   | Put          |           | 972.00000       | 885                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.30   | Call         |           | 147.00000       | 171                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.30   | Put          |           | 1,051.00000     | 961                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.40   | Call         |           | 395.00000       | 449                  | 19.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.40   | Put          |           | 398.00000       | 339                  | 19.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.35   | Call         |           | 412.00000       | 469                  | 19.27      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.35   | Put          |           | 366.00000       | 310                  | 19.27      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.45   | Call         |           | 377.00000       | 429                  | 19.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.45   | Put          |           | 430.00000       | 370                  | 19.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.95   | Call         |           | 231.00000       | 265                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.95   | Put          |           | 784.00000       | 705                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.05   | Call         |           | 204.00000       | 234                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.05   | Put          |           | 857.00000       | 775                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.15   | Call         |           | 179.00000       | 207                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.15   | Put          |           | 933.00000       | 847                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.45   | Call         |           | 377.00000       | 429                  | 19.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.45   | Put          |           | 430.00000       | 370                  | 19.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.95   | Call         |           | 231.00000       | 265                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.95   | Put          |           | 784.00000       | 705                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.15   | Call         |           | 179.00000       | 207                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.15   | Put          |           | 933.00000       | 847                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.25   | Call         |           | 157.00000       | 182                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.25   | Put          |           | 1,011.00000     | 923                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.05   | Call         |           | 204.00000       | 234                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.05   | Put          |           | 857.00000       | 775                  | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.85   | Call         |           | 5,547.00000     | 5,660                | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.85   | Put          |           | 0.00000         | 0                    | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.35   | Call         |           | 4,047.00000     | 4,160                | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.35   | Put          |           | 0.00000         | 0                    | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.85   | Call         |           | 2,547.00000     | 2,660                | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.85   | Put          |           | 0.00000         | 0                    | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.35   | Call         |           | 1,086.00000     | 1,189                | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.35   | Put          |           | 40.00000        | 30                   | 17.93      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 8.35   | Call         |     |       | 32.00000        | 38                   | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.35   | Put          |     |       | 1,986.00000     | 1,878                | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.85   | Call         |     |       | 3.00000         | 3                    | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.85   | Put          |     |       | 3,456.00000     | 3,344                | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.35  | Call         |     |       | 0.00000         | 0                    | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.35  | Put          |     |       | 4,954.00000     | 4,841                | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.85  | Call         |     |       | 0.00000         | 0                    | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.85  | Put          |     |       | 6,454.00000     | 6,341                | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.60   | Call         |     |       | 5,797.00000     | 5,910                | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.60   | Put          |     |       | 0.00000         | 0                    | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.10   | Call         |     |       | 4,297.00000     | 4,410                | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.10   | Put          |     |       | 0.00000         | 0                    | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.60   | Call         |     |       | 2,797.00000     | 2,910                | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.60   | Put          |     |       | 0.00000         | 0                    | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.10   | Call         |     |       | 1,315.00000     | 1,423                | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.10   | Put          |     |       | 18.00000        | 13                   | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.10   | Call         |     |       | 47.00000        | 56                   | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.10   | Put          |     |       | 1,751.00000     | 1,646                | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.60   | Call         |     |       | 4.00000         | 5                    | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.60   | Put          |     |       | 3,207.00000     | 3,095                | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.10  | Call         |     |       | 0.00000         | 0                    | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.10  | Put          |     |       | 4,704.00000     | 4,591                | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.60  | Call         |     |       | 0.00000         | 0                    | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.60  | Put          |     |       | 6,204.00000     | 6,091                | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.55   | Call         |     |       | 5,847.00000     | 5,960                | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.55   | Put          |     |       | 0.00000         | 0                    | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.05   | Call         |     |       | 4,347.00000     | 4,460                | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.05   | Put          |     |       | 0.00000         | 0                    | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.55   | Call         |     |       | 2,847.00000     | 2,960                | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.55   | Put          |     |       | 0.00000         | 0                    | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.05   | Call         |     |       | 1,362.00000     | 1,470                | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.05   | Put          |     |       | 15.00000        | 11                   | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.05   | Call         |     |       | 51.00000        | 60                   | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.05   | Put          |     |       | 1,704.00000     | 1,600                | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.55   | Call         |     |       | 4.00000         | 5                    | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.55   | Put          |     |       | 3,158.00000     | 3,046                | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.05  | Call         |     |       | 0.00000         | 0                    | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.05  | Put          |     |       | 4,654.00000     | 4,541                | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.55  | Call         |     |       | 0.00000         | 0                    | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.55  | Put          |     |       | 6,154.00000     | 6,041                | 21.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.10   | Call         |     |       | 524.00000       | 597                  | 18.15      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.10   | Put          |     |       | 227.00000       | 187                  | 18.15      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.20   | Call         |     |       | 474.00000       | 540                  | 18.50      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.20   | Put          |     |       | 277.00000       | 231                  | 18.50      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.90   | Call         |     |       | 648.00000       | 732                  | 17.93      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 5.90   | Put          |           | 152.00000       | 122                  | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.00   | Call         |           | 581.00000       | 660                  | 17.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.00   | Put          |           | 184.00000       | 151                  | 17.93      | 0.00  | 0                   | 0.00            |

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|                               |  |  |  |  |  |  |                         |               |                   |
|-------------------------------|--|--|--|--|--|--|-------------------------|---------------|-------------------|
| <b>Total for Derivatives:</b> |  |  |  |  |  |  | <b>1,484,548,443.55</b> | <b>56,960</b> | <b>739,187.00</b> |
|-------------------------------|--|--|--|--|--|--|-------------------------|---------------|-------------------|

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|                     |  |  |  |  |  |  |                         |               |                   |
|---------------------|--|--|--|--|--|--|-------------------------|---------------|-------------------|
| <b>Grand Total:</b> |  |  |  |  |  |  | <b>1,484,548,443.55</b> | <b>56,960</b> | <b>739,187.00</b> |
|---------------------|--|--|--|--|--|--|-------------------------|---------------|-------------------|