



# Daily MTM Report

Daily summary for: 25/06/2010

| Contract Details                             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|--|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| <b>Derivatives</b>                           |        |            |           |              |                   |            |                |                  |               |
| \$ / R On 13/09/2010 Foreign Exchange Future |        |            | 7.75700   | 7.73220      |                   | 16.85      | 135,235,538.00 | 17,434           | 204,090.00    |
| \$ / R On 13/09/2010 Foreign Exchange Future | 15.85  | Call       |           | 0.00000      | 0,000             | 41.78      | 0.00           | 0                | 0.00          |
| \$ / R On 13/09/2010 Foreign Exchange Future | 15.85  | Put        |           | 8,118.00000  | 8,093,000         | 41.78      | 0.00           | 0                | 0.00          |
| \$ / R On 13/09/2010 Foreign Exchange Future | 13.85  | Call       |           | 0.00000      | 0,000             | 35.33      | 0.00           | 0                | 0.00          |
| \$ / R On 13/09/2010 Foreign Exchange Future | 13.85  | Put        |           | 6,118.00000  | 6,093,000         | 35.33      | 0.00           | 0                | 0.00          |
| \$ / R On 13/09/2010 Foreign Exchange Future | 11.85  | Call       |           | 0.00000      | 0,000             | 29.03      | 0.00           | 0                | 0.00          |
| \$ / R On 13/09/2010 Foreign Exchange Future | 11.85  | Put        |           | 4,118.00000  | 4,093,000         | 29.03      | 0.00           | 0                | 0.00          |
| \$ / R On 13/09/2010 Foreign Exchange Future | 9.85   | Call       |           | 12.00000     | 11,000            | 26.57      | 0.00           | 0                | 0.00          |
| \$ / R On 13/09/2010 Foreign Exchange Future | 9.85   | Put        |           | 2,130.00000  | 2,104,000         | 26.57      | 0.00           | 0                | 0.00          |
| \$ / R On 13/09/2010 Foreign Exchange Future | 6.85   | Call       |           | 895.00000    | 919,000           | 16.28      | 0.00           | 0                | 0.00          |
| \$ / R On 13/09/2010 Foreign Exchange Future | 6.85   | Put        |           | 13.00000     | 12,000            | 16.28      | 0.00           | 0                | 0.00          |
| \$ / R On 13/09/2010 Foreign Exchange Future | 5.85   | Call       |           | 1,883.00000  | 1,908,000         | 22.87      | 0.00           | 0                | 0.00          |
| \$ / R On 13/09/2010 Foreign Exchange Future | 5.85   | Put        |           | 1.00000      | 1,000             | 22.87      | 0.00           | 0                | 0.00          |
| \$ / R On 13/09/2010 Foreign Exchange Future | 4.85   | Call       |           | 2,882.00000  | 2,907,000         | 25.75      | 0.00           | 0                | 0.00          |
| \$ / R On 13/09/2010 Foreign Exchange Future | 4.85   | Put        |           | 0.00000      | 0,000             | 25.75      | 0.00           | 0                | 0.00          |
| \$ / R On 13/09/2010 Foreign Exchange Future | 3.85   | Call       |           | 3,882.00000  | 3,907,000         | 30.33      | 0.00           | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.85   | Put        |           | 0.00000      | 0,000             | 30.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.80  | Call       |           | 0.00000      | 0,000             | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.80  | Put        |           | 8,068.00000  | 8,043,000         | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.80  | Call       |           | 0.00000      | 0,000             | 35.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.80  | Put        |           | 6,068.00000  | 6,043,000         | 35.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.80  | Call       |           | 0.00000      | 0,000             | 28.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.80  | Put        |           | 4,068.00000  | 4,043,000         | 28.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.80   | Call       |           | 13.00000     | 12,000            | 26.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.80   | Put        |           | 2,081.00000  | 2,055,000         | 26.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.80   | Call       |           | 212.00000    | 227,000           | 17.09      | 0.00  | 0                | 2,000.00      |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.80   | Put        |           | 280.00000    | 270,000           | 17.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.80   | Call       |           | 942.00000    | 966,000           | 16.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.80   | Put        |           | 10.00000     | 9,000             | 16.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.80   | Call       |           | 1,933.00000  | 1,958,000         | 23.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.80   | Put        |           | 1.00000      | 1,000             | 23.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.80   | Call       |           | 2,932.00000  | 2,957,000         | 25.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.80   | Put        |           | 0.00000      | 0,000             | 25.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.80   | Call       |           | 3,932.00000  | 3,957,000         | 30.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.80   | Put        |           | 0.00000      | 0,000             | 30.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.85   | Call       |           | 195.00000    | 209,000           | 17.33      | 0.00  | 0                | 509.00        |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.85   | Put        |           | 313.00000    | 302,000           | 17.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.90  | Call       |           | 0.00000      | 0,000             | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.90  | Put        |           | 8,168.00000  | 8,143,000         | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.90  | Call       |           | 0.00000      | 0,000             | 35.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.90  | Put        |           | 6,168.00000  | 6,143,000         | 35.50      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.90  | Call       |           | 0.00000      | 0,000             | 29.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.90  | Put        |           | 4,168.00000  | 4,143,000         | 29.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.90   | Call       |           | 11.00000     | 10,000            | 26.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.90   | Put        |           | 2,179.00000  | 2,153,000         | 26.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.90   | Call       |           | 179.00000    | 192,000           | 17.57      | 0.00  | 0                | 2,771.00      |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.90   | Put        |           | 347.00000    | 335,000           | 17.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.90   | Call       |           | 849.00000    | 872,000           | 16.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.90   | Put        |           | 17.00000     | 15,000            | 16.31      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.90   | Call       |           | 1,833.00000  | 1,858,000         | 22.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.90   | Put        |           | 1.00000      | 1,000             | 22.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.90   | Call       |           | 2,832.00000  | 2,857,000         | 25.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.90   | Put        |           | 0.00000      | 0,000             | 25.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.90   | Call       |           | 3,832.00000  | 3,857,000         | 30.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.90   | Put        |           | 0.00000      | 0,000             | 30.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.95  | Call       |           | 0.00000      | 0,000             | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.95  | Put        |           | 8,218.00000  | 8,193,000         | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.95  | Call       |           | 0.00000      | 0,000             | 35.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.95  | Put        |           | 6,218.00000  | 6,193,000         | 35.67      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.95  | Call       |           | 0.00000      | 0,000             | 29.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.95  | Put        |           | 4,218.00000  | 4,193,000         | 29.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.95   | Call       |           | 10.00000     | 9,000             | 26.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.95   | Put        |           | 2,228.00000  | 2,202,000         | 26.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.95   | Call       |           | 164.00000    | 176,000           | 17.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.95   | Put        |           | 382.00000    | 369,000           | 17.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.95   | Call       |           | 803.00000    | 826,000           | 16.34      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.95   | Put        |           | 21.00000     | 19,000            | 16.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.95   | Call       |           | 1,783.00000  | 1,808,000         | 22.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.95   | Put        |           | 1.00000      | 1,000             | 22.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.95   | Call       |           | 2,782.00000  | 2,807,000         | 25.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.95   | Put        |           | 0.00000      | 0,000             | 25.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.95   | Call       |           | 3,782.00000  | 3,807,000         | 29.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.95   | Put        |           | 0.00000      | 0,000             | 29.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.05  | Call       |           | 0.00000      | 0,000             | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.05  | Put        |           | 8,318.00000  | 8,293,000         | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.05  | Call       |           | 0.00000      | 0,000             | 36.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.05  | Put        |           | 6,318.00000  | 6,293,000         | 36.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.05  | Call       |           | 0.00000      | 0,000             | 29.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.05  | Put        |           | 4,318.00000  | 4,293,000         | 29.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.05  | Call       |           | 8.00000      | 8,000             | 26.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.05  | Put        |           | 2,326.00000  | 2,301,000         | 26.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.05   | Call       |           | 138.00000    | 148,000           | 18.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.05   | Put        |           | 456.00000    | 441,000           | 18.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.05   | Call       |           | 713.00000    | 736,000           | 16.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.05   | Put        |           | 31.00000     | 29,000            | 16.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.05   | Call       |           | 1,684.00000  | 1,708,000         | 21.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.05   | Put        |           | 2.00000      | 1,000             | 21.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.05   | Call       |           | 2,682.00000  | 2,707,000         | 25.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.05   | Put        |           | 0.00000      | 0,000             | 25.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.05   | Call       |           | 3,682.00000  | 3,707,000         | 29.36      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.05   | Put        |           | 0.00000      | 0,000             | 29.36      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.10  | Call       |           | 0.00000      | 0,000             | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.10  | Put        |           | 8,368.00000  | 8,343,000         | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.10  | Call       |           | 0.00000      | 0,000             | 36.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.10  | Put        |           | 6,368.00000  | 6,343,000         | 36.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.10  | Call       |           | 0.00000      | 0,000             | 29.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.10  | Put        |           | 4,368.00000  | 4,343,000         | 29.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.10  | Call       |           | 7.00000      | 7,000             | 26.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.10  | Put        |           | 2,375.00000  | 2,350,000         | 26.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.10   | Call       |           | 127.00000    | 136,000           | 18.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.10   | Put        |           | 495.00000    | 479,000           | 18.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.10   | Call       |           | 670.00000    | 692,000           | 16.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.10   | Put        |           | 38.00000     | 35,000            | 16.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.10   | Call       |           | 1,634.00000  | 1,659,000         | 21.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.10   | Put        |           | 2.00000      | 2,000             | 21.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.10   | Call       |           | 2,632.00000  | 2,657,000         | 25.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.10   | Put        |           | 0.00000      | 0,000             | 25.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.10   | Call       |           | 3,632.00000  | 3,657,000         | 29.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.10   | Put        |           | 0.00000      | 0,000             | 29.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.15  | Call       |           | 0.00000      | 0,000             | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.15  | Put        |           | 8,418.00000  | 8,393,000         | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.15  | Call       |           | 0.00000      | 0,000             | 36.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.15  | Put        |           | 6,418.00000  | 6,393,000         | 36.35      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.15  | Call       |           | 0.00000      | 0,000             | 29.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.15  | Put        |           | 4,418.00000  | 4,393,000         | 29.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.15  | Call       |           | 7.00000      | 7,000             | 26.91      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.15  | Put        |           | 2,425.00000  | 2,400,000         | 26.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.15   | Call       |           | 117.00000    | 125,000           | 18.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.15   | Put        |           | 535.00000    | 518,000           | 18.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.15   | Call       |           | 628.00000    | 650,000           | 16.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.15   | Put        |           | 46.00000     | 43,000            | 16.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.15   | Call       |           | 1,584.00000  | 1,609,000         | 20.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.15   | Put        |           | 2.00000      | 2,000             | 20.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.15   | Call       |           | 2,582.00000  | 2,607,000         | 25.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.15   | Put        |           | 0.00000      | 0,000             | 25.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.15   | Call       |           | 3,582.00000  | 3,607,000         | 28.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.15   | Put        |           | 0.00000      | 0,000             | 28.88      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.30  | Call       |           | 0.00000      | 0,000             | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.30  | Put        |           | 8,568.00000  | 8,543,000         | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.30  | Call       |           | 0.00000      | 0,000             | 36.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.30  | Put        |           | 6,568.00000  | 6,543,000         | 36.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.30  | Call       |           | 0.00000      | 0,000             | 30.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.30  | Put        |           | 4,568.00000  | 4,543,000         | 30.44      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.30  | Call       |           | 5.00000      | 5,000             | 27.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.30  | Put        |           | 2,573.00000  | 2,548,000         | 27.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.30   | Call       |           | 508.00000    | 529,000           | 16.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.30   | Put        |           | 76.00000     | 72,000            | 16.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.30   | Call       |           | 1,435.00000  | 1,460,000         | 19.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.30   | Put        |           | 3.00000      | 3,000             | 19.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.30   | Call       |           | 2,432.00000  | 2,457,000         | 24.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.30   | Put        |           | 0.00000      | 0,000             | 24.68      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.30   | Call       |           | 3,432.00000  | 3,457,000         | 28.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.30   | Put        |           | 0.00000      | 0,000             | 28.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.25  | Call       |           | 0.00000      | 0,000             | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.25  | Put        |           | 8,518.00000  | 8,493,000         | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.25  | Call       |           | 0.00000      | 0,000             | 36.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.25  | Put        |           | 6,518.00000  | 6,493,000         | 36.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.25  | Call       |           | 0.00000      | 0,000             | 30.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.25  | Put        |           | 4,518.00000  | 4,493,000         | 30.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.25  | Call       |           | 6.00000      | 5,000             | 27.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.25  | Put        |           | 2,524.00000  | 2,498,000         | 27.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.25   | Call       |           | 99.00000     | 106,000           | 19.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.25   | Put        |           | 617.00000    | 599,000           | 19.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.25   | Call       |           | 547.00000    | 568,000           | 16.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.25   | Put        |           | 65.00000     | 61,000            | 16.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.25   | Call       |           | 1,485.00000  | 1,509,000         | 19.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.25   | Put        |           | 3.00000      | 2,000             | 19.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.25   | Call       |           | 2,482.00000  | 2,507,000         | 24.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.25   | Put        |           | 0.00000      | 0,000             | 24.80      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.25   | Call       |           | 3,482.00000  | 3,507,000         | 28.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.25   | Put        |           | 0.00000      | 0,000             | 28.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.40  | Call       |           | 0.00000      | 0,000             | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.40  | Put        |           | 8,668.00000  | 8,643,000         | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.40  | Call       |           | 0.00000      | 0,000             | 37.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.40  | Put        |           | 6,668.00000  | 6,643,000         | 37.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.40  | Call       |           | 0.00000      | 0,000             | 30.76      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.40  | Put        |           | 4,668.00000  | 4,643,000         | 30.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.40  | Call       |           | 4.00000      | 4,000             | 27.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.40  | Put        |           | 2,672.00000  | 2,647,000         | 27.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.40   | Call       |           | 78.00000     | 83,000            | 19.97      | 0.00  | 0                | 585.00        |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.40   | Put        |           | 746.00000    | 726,000           | 19.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.40   | Call       |           | 435.00000    | 456,000           | 16.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.40   | Put        |           | 103.00000    | 99,000            | 16.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.40   | Call       |           | 1,336.00000  | 1,360,000         | 18.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.40   | Put        |           | 4.00000      | 3,000             | 18.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.40   | Call       |           | 2,332.00000  | 2,357,000         | 24.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.40   | Put        |           | 0.00000      | 0,000             | 24.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.40   | Call       |           | 3,332.00000  | 3,357,000         | 27.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.40   | Put        |           | 0.00000      | 0,000             | 27.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.30   | Call       |           | 91.00000     | 97,000            | 19.49      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.30   | Put        |           | 659.00000    | 640,000           | 19.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.70  | Call       |           | 0.00000      | 0,000             | 41.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.70  | Put        |           | 7,968.00000  | 7,943,000         | 41.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.70  | Call       |           | 0.00000      | 0,000             | 34.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.70  | Put        |           | 5,968.00000  | 5,943,000         | 34.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.70  | Call       |           | 0.00000      | 0,000             | 28.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.70  | Put        |           | 3,968.00000  | 3,943,000         | 28.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.70   | Call       |           | 15.00000     | 14,000            | 26.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.70   | Put        |           | 1,983.00000  | 1,957,000         | 26.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.70   | Call       |           | 256.00000    | 272,000           | 16.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.70   | Put        |           | 224.00000    | 215,000           | 16.82      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.70   | Call       |           | 1,039.00000  | 1,063,000         | 16.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.70   | Put        |           | 7.00000      | 6,000             | 16.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.70   | Call       |           | 2,033.00000  | 2,058,000         | 23.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.70   | Put        |           | 1.00000      | 1,000             | 23.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.70   | Call       |           | 3,032.00000  | 3,057,000         | 26.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.70   | Put        |           | 0.00000      | 0,000             | 26.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.70   | Call       |           | 4,032.00000  | 4,057,000         | 30.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.70   | Put        |           | 0.00000      | 0,000             | 30.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.75  | Call       |           | 0.00000      | 0,000             | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 15.75  | Put        |           | 8,018.00000  | 7,993,000         | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.75  | Call       |           | 0.00000      | 0,000             | 34.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 13.75  | Put        |           | 6,018.00000  | 5,993,000         | 34.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.75  | Call       |           | 0.00000      | 0,000             | 28.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 11.75  | Put        |           | 4,018.00000  | 3,993,000         | 28.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.75   | Call       |           | 14.00000     | 14,000            | 26.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.75   | Put        |           | 2,032.00000  | 2,007,000         | 26.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.75   | Call       |           | 231.00000    | 247,000           | 16.85      | 0.00  | 0                | 1,200.00      |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.75   | Put        |           | 249.00000    | 240,000           | 16.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.75   | Call       |           | 990.00000    | 1,014,000         | 16.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.75   | Put        |           | 8.00000      | 7,000             | 16.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.75   | Call       |           | 1,983.00000  | 2,008,000         | 23.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.75   | Put        |           | 1.00000      | 1,000             | 23.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.75   | Call       |           | 2,982.00000  | 3,007,000         | 25.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.75   | Put        |           | 0.00000      | 0,000             | 25.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.75   | Call       |           | 3,982.00000  | 4,007,000         | 30.81      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 3.75   | Put        |           | 0.00000      | 0,000             | 30.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.00  | Call       |           | 0.00000      | 0,000             | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.00  | Put        |           | 8,268.00000  | 8,243,000         | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.00  | Call       |           | 0.00000      | 0,000             | 35.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.00  | Put        |           | 6,268.00000  | 6,243,000         | 35.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.00  | Call       |           | 0.00000      | 0,000             | 29.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.00  | Put        |           | 4,268.00000  | 4,243,000         | 29.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.00  | Call       |           | 9.00000      | 9,000             | 26.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.00  | Put        |           | 2,277.00000  | 2,252,000         | 26.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.00   | Call       |           | 151.00000    | 161,000           | 18.05      | 0.00  | 0                | 500.00        |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.00   | Put        |           | 419.00000    | 404,000           | 18.05      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.00   | Call       |           | 758.00000    | 781,000           | 16.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.00   | Put        |           | 26.00000     | 24,000            | 16.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.00   | Call       |           | 1,734.00000  | 1,758,000         | 21.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.00   | Put        |           | 2.00000      | 1,000             | 21.77      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.00   | Call       |           | 2,732.00000  | 2,757,000         | 25.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.00   | Put        |           | 0.00000      | 0,000             | 25.40      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.00   | Call       |           | 3,732.00000  | 3,757,000         | 29.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.00   | Put        |           | 0.00000      | 0,000             | 29.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.20  | Call       |           | 0.00000      | 0,000             | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.20  | Put        |           | 8,468.00000  | 8,443,000         | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.20  | Call       |           | 0.00000      | 0,000             | 36.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.20  | Put        |           | 6,468.00000  | 6,443,000         | 36.52      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.20  | Call       |           | 0.00000      | 0,000             | 30.13      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.20  | Put        |           | 4,468.00000  | 4,443,000         | 30.13      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.20  | Call       |           | 6.00000      | 6,000             | 26.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.20  | Put        |           | 2,474.00000  | 2,449,000         | 26.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.20   | Call       |           | 107.00000    | 115,000           | 19.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.20   | Put        |           | 575.00000    | 558,000           | 19.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.20   | Call       |           | 587.00000    | 608,000           | 16.50      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.20   | Put        |           | 55.00000     | 51,000            | 16.50      | 0.00  | 0                | 15,000.00     |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.20   | Call       |           | 1,534.00000  | 1,559,000         | 20.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.20   | Put        |           | 2.00000      | 2,000             | 20.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.20   | Call       |           | 2,532.00000  | 2,557,000         | 24.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.20   | Put        |           | 0.00000      | 0,000             | 24.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.20   | Call       |           | 3,532.00000  | 3,557,000         | 28.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.20   | Put        |           | 0.00000      | 0,000             | 28.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.35  | Call       |           | 0.00000      | 0,000             | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 16.35  | Put        |           | 8,618.00000  | 8,593,000         | 41.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.35  | Call       |           | 0.00000      | 0,000             | 37.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 14.35  | Put        |           | 6,618.00000  | 6,593,000         | 37.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.35  | Call       |           | 0.00000      | 0,000             | 30.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 12.35  | Put        |           | 4,618.00000  | 4,593,000         | 30.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.35  | Call       |           | 5.00000      | 5,000             | 27.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 10.35  | Put        |           | 2,623.00000  | 2,598,000         | 27.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.35   | Call       |           | 84.00000     | 90,000            | 19.73      | 0.00  | 0                | 3,000.00      |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.35   | Put        |           | 702.00000    | 683,000           | 19.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.35   | Call       |           | 471.00000    | 492,000           | 16.60      | 0.00  | 0                | 1,500.00      |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.35   | Put        |           | 89.00000     | 85,000            | 16.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.35   | Call       |           | 1,385.00000  | 1,410,000         | 19.18      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 6.35   | Put        |           | 3.00000      | 3,000             | 19.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.35   | Call       |           | 2,382.00000  | 2,407,000         | 24.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 5.35   | Put        |           | 0.00000      | 0,000             | 24.56      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.35   | Call       |           | 3,382.00000  | 3,407,000         | 27.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 4.35   | Put        |           | 0.00000      | 0,000             | 27.92      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.30   | Call       |           | 23.00000     | 23,000            | 24.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.30   | Put        |           | 1,591.00000  | 1,566,000         | 24.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.15   | Call       |           | 27.00000     | 27,000            | 23.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.15   | Put        |           | 1,445.00000  | 1,420,000         | 23.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.55   | Put        |           | 880.00000    | 858,000           | 20.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.55   | Call       |           | 62.00000     | 65,000            | 20.69      | 0.00  | 0                | 500.00        |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.70   | Put        |           | 1,017.00000  | 995,000           | 21.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.70   | Call       |           | 49.00000     | 52,000            | 21.41      | 0.00  | 0                | 3,000.00      |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.10   | Call       |           | 29.00000     | 29,000            | 23.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.10   | Put        |           | 1,397.00000  | 1,372,000         | 23.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.00   | Call       |           | 33.00000     | 34,000            | 22.85      | 0.00  | 0                | 500.00        |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 9.00   | Put        |           | 1,301.00000  | 1,277,000         | 22.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.60   | Call       |           | 57.00000     | 60,000            | 20.93      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.60   | Put        |           | 925.00000    | 903,000           | 20.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.60   | Put        |           | 177.00000    | 170,000           | 16.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.60   | Call       |           | 309.00000    | 327,000           | 16.75      | 0.00  | 0                | 100.00        |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.65   | Call       |           | 281.00000    | 299,000           | 16.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 7.65   | Put        |           | 199.00000    | 192,000           | 16.78      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.50   | Put        |           | 834.00000    | 813,000           | 20.45      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/09/2010 | Foreign Exchange Future | 8.50   | Call       |           | 66.00000     | 70,000            | 20.45      | 0.00  | 0                | 500.00        |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future |        |            | 7.86920   | 7.84400      |                   | 17.07      | 69,359,128.80 | 8,814            | 32,386.00     |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.95  | Call       |           | 0.00000      | 0,000             | 31.08      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.95  | Put        |           | 8,106.00000  | 8,081,000         | 31.08      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.95  | Call       |           | 1.00000      | 1,000             | 28.19      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.95  | Put        |           | 6,107.00000  | 6,082,000         | 28.19      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.95  | Call       |           | 14.00000     | 13,000            | 29.39      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.95  | Put        |           | 4,120.00000  | 4,094,000         | 29.39      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.95   | Call       |           | 59.00000     | 59,000            | 25.05      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.95   | Put        |           | 2,165.00000  | 2,140,000         | 25.05      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.95   | Call       |           | 324.00000    | 338,000           | 17.46      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.95   | Put        |           | 430.00000    | 419,000           | 17.46      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.95   | Call       |           | 946.00000    | 967,000           | 15.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.95   | Put        |           | 52.00000     | 48,000            | 15.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.95   | Call       |           | 1,900.00000  | 1,925,000         | 19.40      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.95   | Put        |           | 6.00000      | 6,000             | 19.40      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.95   | Call       |           | 2,895.00000  | 2,920,000         | 24.50      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.95   | Put        |           | 1.00000      | 1,000             | 24.50      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.95   | Call       |           | 3,894.00000  | 3,919,000         | 28.27      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.95   | Put        |           | 0.00000      | 0,000             | 28.27      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.55   | Call       |           | 176.00000    | 183,000           | 19.78      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.55   | Put        |           | 882.00000    | 864,000           | 19.78      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.00  | Call       |           | 0.00000      | 0,000             | 31.08      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.00  | Put        |           | 8,156.00000  | 8,131,000         | 31.08      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.00  | Call       |           | 1.00000      | 1,000             | 28.26      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.00  | Put        |           | 6,157.00000  | 6,132,000         | 28.26      | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.00  | Call       |           | 13.00000     | 13,000            | 29.36      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.00  | Put        |           | 4,169.00000  | 4,144,000         | 29.36      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.00  | Call       |           | 56.00000     | 57,000            | 25.16      | 0.00  | 0                | 300.00        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.00  | Put        |           | 2,212.00000  | 2,188,000         | 25.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.00   | Call       |           | 904.00000    | 925,000           | 15.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.00   | Put        |           | 60.00000     | 56,000            | 15.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.00   | Call       |           | 1,851.00000  | 1,876,000         | 19.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.00   | Put        |           | 7.00000      | 7,000             | 19.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.00   | Call       |           | 2,845.00000  | 2,870,000         | 24.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.00   | Put        |           | 1.00000      | 1,000             | 24.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.00   | Call       |           | 3,844.00000  | 3,869,000         | 28.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.00   | Put        |           | 0.00000      | 0,000             | 28.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.05  | Call       |           | 0.00000      | 0,000             | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.05  | Put        |           | 8,206.00000  | 8,181,000         | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.05  | Call       |           | 1.00000      | 1,000             | 28.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.05  | Put        |           | 6,207.00000  | 6,182,000         | 28.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.05  | Call       |           | 13.00000     | 12,000            | 29.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.05  | Put        |           | 4,219.00000  | 4,193,000         | 29.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.05  | Call       |           | 54.00000     | 55,000            | 25.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.05  | Put        |           | 2,260.00000  | 2,236,000         | 25.28      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.05   | Call       |           | 291.00000    | 304,000           | 17.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.05   | Put        |           | 497.00000    | 485,000           | 17.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.05   | Call       |           | 863.00000    | 884,000           | 15.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.05   | Put        |           | 69.00000     | 65,000            | 15.75      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.05   | Call       |           | 1,802.00000  | 1,826,000         | 18.96      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.05   | Put        |           | 8.00000      | 7,000             | 18.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.05   | Call       |           | 2,795.00000  | 2,820,000         | 23.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.05   | Put        |           | 1.00000      | 1,000             | 23.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.05   | Call       |           | 3,794.00000  | 3,819,000         | 27.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.05   | Put        |           | 0.00000      | 0,000             | 27.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.10  | Call       |           | 0.00000      | 0,000             | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.10  | Put        |           | 8,256.00000  | 8,231,000         | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.10  | Call       |           | 1.00000      | 1,000             | 28.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.10  | Put        |           | 6,257.00000  | 6,232,000         | 28.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.10  | Call       |           | 12.00000     | 11,000            | 29.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.10  | Put        |           | 4,268.00000  | 4,242,000         | 29.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.10  | Call       |           | 52.00000     | 52,000            | 25.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.10  | Put        |           | 2,308.00000  | 2,283,000         | 25.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.10   | Call       |           | 276.00000    | 288,000           | 18.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.10   | Put        |           | 532.00000    | 519,000           | 18.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.10   | Call       |           | 823.00000    | 843,000           | 15.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.10   | Put        |           | 79.00000     | 74,000            | 15.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.10   | Call       |           | 1,753.00000  | 1,777,000         | 18.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.10   | Put        |           | 9.00000      | 8,000             | 18.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.10   | Call       |           | 2,745.00000  | 2,770,000         | 23.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.10   | Put        |           | 1.00000      | 1,000             | 23.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.10   | Call       |           | 3,744.00000  | 3,769,000         | 27.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.10   | Put        |           | 0.00000      | 0,000             | 27.73      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.00   | Call       |           | 307.00000    | 320,000           | 17.65      | 0.00  | 0                | 1,570.00      |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.00   | Put        |           | 463.00000    | 451,000           | 17.65      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.15  | Call       |           | 0.00000      | 0,000             | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.15  | Put        |           | 8,306.00000  | 8,281,000         | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.15  | Call       |           | 1.00000      | 1,000             | 28.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.15  | Put        |           | 6,307.00000  | 6,282,000         | 28.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.15  | Call       |           | 11.00000     | 10,000            | 29.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.15  | Put        |           | 4,317.00000  | 4,291,000         | 29.25      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.15  | Call       |           | 50.00000     | 50,000            | 25.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.15  | Put        |           | 2,356.00000  | 2,331,000         | 25.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.15   | Call       |           | 262.00000    | 274,000           | 18.23      | 0.00  | 0                | 4,400.00      |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.15   | Put        |           | 568.00000    | 555,000           | 18.23      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.15   | Call       |           | 785.00000    | 804,000           | 15.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.15   | Put        |           | 91.00000     | 85,000            | 15.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.15   | Call       |           | 1,704.00000  | 1,728,000         | 18.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.15   | Put        |           | 10.00000     | 9,000             | 18.51      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.15   | Call       |           | 2,695.00000  | 2,721,000         | 23.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.15   | Put        |           | 1.00000      | 2,000             | 23.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.15   | Call       |           | 3,694.00000  | 3,719,000         | 27.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.15   | Put        |           | 0.00000      | 0,000             | 27.55      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.20  | Call       |           | 0.00000      | 0,000             | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.20  | Put        |           | 8,356.00000  | 8,331,000         | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.20  | Call       |           | 1.00000      | 1,000             | 28.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.20  | Put        |           | 6,357.00000  | 6,332,000         | 28.57      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.20  | Call       |           | 10.00000     | 10,000            | 29.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.20  | Put        |           | 4,366.00000  | 4,341,000         | 29.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.20  | Call       |           | 48.00000     | 48,000            | 25.63      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.20  | Put        |           | 2,404.00000  | 2,379,000         | 25.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.20   | Call       |           | 249.00000    | 260,000           | 18.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.20   | Put        |           | 605.00000    | 591,000           | 18.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.20   | Call       |           | 747.00000    | 766,000           | 15.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.20   | Put        |           | 103.00000    | 97,000            | 15.99      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.20   | Call       |           | 1,655.00000  | 1,679,000         | 18.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.20   | Put        |           | 11.00000     | 10,000            | 18.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.20   | Call       |           | 2,646.00000  | 2,671,000         | 23.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.20   | Put        |           | 2.00000      | 2,000             | 23.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.20   | Call       |           | 3,644.00000  | 3,669,000         | 27.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.20   | Put        |           | 0.00000      | 0,000             | 27.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.25  | Call       |           | 0.00000      | 0,000             | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.25  | Put        |           | 8,406.00000  | 8,381,000         | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.25  | Call       |           | 1.00000      | 1,000             | 28.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.25  | Put        |           | 6,407.00000  | 6,382,000         | 28.64      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.25  | Call       |           | 10.00000     | 9,000             | 29.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.25  | Put        |           | 4,416.00000  | 4,390,000         | 29.18      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.25  | Call       |           | 46.00000     | 46,000            | 25.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.25  | Put        |           | 2,452.00000  | 2,427,000         | 25.74      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.25   | Call       |           | 237.00000    | 247,000           | 18.62      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.25   | Put        |           | 643.00000    | 628,000           | 18.62      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.25   | Call       |           | 710.00000    | 729,000           | 16.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.25   | Put        |           | 116.00000    | 110,000           | 16.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.25   | Call       |           | 1,606.00000  | 1,630,000         | 18.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.25   | Put        |           | 12.00000     | 11,000            | 18.07      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.25   | Call       |           | 2,596.00000  | 2,621,000         | 22.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.25   | Put        |           | 2.00000      | 2,000             | 22.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.25   | Call       |           | 3,594.00000  | 3,619,000         | 27.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.25   | Put        |           | 0.00000      | 0,000             | 27.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.45  | Call       |           | 0.00000      | 0,000             | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.45  | Put        |           | 8,606.00000  | 8,581,000         | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.45  | Call       |           | 1.00000      | 1,000             | 28.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.45  | Put        |           | 6,607.00000  | 6,582,000         | 28.95      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.45  | Call       |           | 7.00000      | 7,000             | 29.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.45  | Put        |           | 4,613.00000  | 4,588,000         | 29.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.45  | Call       |           | 40.00000     | 39,000            | 26.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.45  | Put        |           | 2,646.00000  | 2,620,000         | 26.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.45   | Call       |           | 194.00000    | 202,000           | 19.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.45   | Put        |           | 800.00000    | 783,000           | 19.39      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.45   | Call       |           | 575.00000    | 593,000           | 16.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.45   | Put        |           | 181.00000    | 174,000           | 16.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.45   | Call       |           | 1,411.00000  | 1,435,000         | 17.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.45   | Put        |           | 17.00000     | 16,000            | 17.19      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.45   | Call       |           | 2,396.00000  | 2,421,000         | 21.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.45   | Put        |           | 2.00000      | 2,000             | 21.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.45   | Call       |           | 3,394.00000  | 3,419,000         | 26.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.45   | Put        |           | 0.00000      | 0,000             | 26.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.40  | Call       |           | 0.00000      | 0,000             | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.40  | Put        |           | 8,556.00000  | 8,531,000         | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.40  | Call       |           | 1.00000      | 1,000             | 28.87      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.40  | Put        |           | 6,557.00000  | 6,532,000         | 28.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.40  | Call       |           | 8.00000      | 7,000             | 29.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.40  | Put        |           | 4,564.00000  | 4,538,000         | 29.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.40  | Call       |           | 41.00000     | 41,000            | 26.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.40  | Put        |           | 2,597.00000  | 2,572,000         | 26.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.40   | Call       |           | 203.00000    | 212,000           | 19.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.40   | Put        |           | 759.00000    | 743,000           | 19.20      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.40   | Call       |           | 607.00000    | 625,000           | 16.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.40   | Put        |           | 163.00000    | 156,000           | 16.33      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.40   | Call       |           | 1,460.00000  | 1,483,000         | 17.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.40   | Put        |           | 16.00000     | 14,000            | 17.41      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.40   | Call       |           | 2,446.00000  | 2,471,000         | 22.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.40   | Put        |           | 2.00000      | 2,000             | 22.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.40   | Call       |           | 3,444.00000  | 3,469,000         | 26.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.40   | Put        |           | 0.00000      | 0,000             | 26.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.60   | Call       |           | 168.00000    | 175,000           | 19.97      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.60   | Put        |           | 924.00000    | 906,000           | 19.97      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.50  | Call       |           | 0.00000      | 0,000             | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.50  | Put        |           | 8,656.00000  | 8,631,000         | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.50  | Call       |           | 1.00000      | 1,000             | 29.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.50  | Put        |           | 6,657.00000  | 6,632,000         | 29.02      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.50  | Call       |           | 7.00000      | 7,000             | 29.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.50  | Put        |           | 4,663.00000  | 4,638,000         | 29.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.50  | Call       |           | 38.00000     | 38,000            | 26.32      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.50  | Put        |           | 2,694.00000  | 2,669,000         | 26.32      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.50   | Call       |           | 185.00000    | 192,000           | 19.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.50   | Put        |           | 841.00000    | 823,000           | 19.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.50   | Call       |           | 544.00000    | 561,000           | 16.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.50   | Put        |           | 200.00000    | 192,000           | 16.49      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.50   | Call       |           | 1,363.00000  | 1,386,000         | 16.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.50   | Put        |           | 19.00000     | 17,000            | 16.96      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.50   | Call       |           | 2,347.00000  | 2,372,000         | 21.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.50   | Put        |           | 3.00000      | 3,000             | 21.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.50   | Call       |           | 3,344.00000  | 3,369,000         | 26.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.50   | Put        |           | 0.00000      | 0,000             | 26.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.30   | Call       |           | 225.00000    | 235,000           | 18.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.30   | Put        |           | 681.00000    | 666,000           | 18.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.85  | Call       |           | 0.00000      | 0,000             | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.85  | Put        |           | 8,006.00000  | 7,981,000         | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.85  | Call       |           | 1.00000      | 1,000             | 28.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.85  | Put        |           | 6,007.00000  | 5,982,000         | 28.03      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Call       |           | 16.00000     | 15,000            | 29.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Put        |           | 4,022.00000  | 3,996,000         | 29.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.85   | Call       |           | 64.00000     | 65,000            | 24.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.85   | Put        |           | 2,070.00000  | 2,046,000         | 24.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.85   | Call       |           | 360.00000    | 376,000           | 17.07      | 0.00  | 0                | 10.00         |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.85   | Put        |           | 366.00000    | 357,000           | 17.07      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.85   | Call       |           | 1,032.00000  | 1,053,000         | 15.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.85   | Put        |           | 38.00000     | 34,000            | 15.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.85   | Call       |           | 1,999.00000  | 2,024,000         | 19.84      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.85   | Put        |           | 5.00000      | 5,000             | 19.84      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.85   | Call       |           | 2,995.00000  | 3,020,000         | 25.02      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.85   | Put        |           | 1.00000      | 1,000             | 25.02      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.85   | Call       |           | 3,994.00000  | 4,019,000         | 28.63      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.85   | Put        |           | 0.00000      | 0,000             | 28.63      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.90  | Call       |           | 0.00000      | 0,000             | 31.08      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.90  | Put        |           | 8,056.00000  | 8,031,000         | 31.08      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.90  | Call       |           | 1.00000      | 1,000             | 28.11      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.90  | Put        |           | 6,057.00000  | 6,032,000         | 28.11      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Call       |           | 15.00000     | 14,000            | 29.43      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Put        |           | 4,071.00000  | 4,045,000         | 29.43      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.90   | Call       |           | 61.00000     | 62,000            | 24.93      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.90   | Put        |           | 2,117.00000  | 2,093,000         | 24.93      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.90   | Call       |           | 342.00000    | 356,000           | 17.26      | 10,680,000.00 | 30,000           | 30,000.00     |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.90   | Put        |           | 398.00000    | 387,000           | 17.26      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.90   | Call       |           | 988.00000    | 1,010,000         | 15.50      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.90   | Put        |           | 44.00000     | 41,000            | 15.50      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.90   | Call       |           | 1,950.00000  | 1,974,000         | 19.62      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.90   | Put        |           | 6.00000      | 5,000             | 19.62      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.90   | Call       |           | 2,945.00000  | 2,970,000         | 24.76      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.90   | Put        |           | 1.00000      | 1,000             | 24.76      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.90   | Call       |           | 3,944.00000  | 3,969,000         | 28.45      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.90   | Put        |           | 0.00000      | 0,000             | 28.45      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.30  | Call       |           | 0.00000      | 0,000             | 31.08      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.30  | Put        |           | 8,456.00000  | 8,431,000         | 31.08      | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.30  | Call       |           | 1.00000      | 1,000             | 28.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.30  | Put        |           | 6,457.00000  | 6,432,000         | 28.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.30  | Call       |           | 9.00000      | 9,000             | 29.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.30  | Put        |           | 4,465.00000  | 4,440,000         | 29.14      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.30  | Call       |           | 45.00000     | 44,000            | 25.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.30  | Put        |           | 2,501.00000  | 2,475,000         | 25.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.30   | Call       |           | 675.00000    | 693,000           | 16.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.30   | Put        |           | 131.00000    | 124,000           | 16.16      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.30   | Call       |           | 1,557.00000  | 1,581,000         | 17.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.30   | Put        |           | 13.00000     | 12,000            | 17.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.30   | Call       |           | 2,546.00000  | 2,571,000         | 22.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.30   | Put        |           | 2.00000      | 2,000             | 22.69      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.30   | Call       |           | 3,544.00000  | 3,569,000         | 27.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.30   | Put        |           | 0.00000      | 0,000             | 27.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.35  | Call       |           | 0.00000      | 0,000             | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 16.35  | Put        |           | 8,506.00000  | 8,481,000         | 31.08      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.35  | Call       |           | 1.00000      | 1,000             | 28.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 14.35  | Put        |           | 6,507.00000  | 6,482,000         | 28.79      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.35  | Call       |           | 8.00000      | 8,000             | 29.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 12.35  | Put        |           | 4,514.00000  | 4,489,000         | 29.11      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.35  | Call       |           | 43.00000     | 43,000            | 25.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 10.35  | Put        |           | 2,549.00000  | 2,524,000         | 25.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.35   | Call       |           | 214.00000    | 223,000           | 19.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.35   | Put        |           | 720.00000    | 704,000           | 19.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.35   | Call       |           | 640.00000    | 658,000           | 16.24      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.35   | Put        |           | 146.00000    | 139,000           | 16.24      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.35   | Call       |           | 1,508.00000  | 1,532,000         | 17.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 6.35   | Put        |           | 14.00000     | 13,000            | 17.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.35   | Call       |           | 2,496.00000  | 2,521,000         | 22.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 5.35   | Put        |           | 2.00000      | 2,000             | 22.43      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.35   | Call       |           | 3,494.00000  | 3,519,000         | 26.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 4.35   | Put        |           | 0.00000      | 0,000             | 26.83      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.05  | Call       |           | 0.00000      | 0,000             | 29.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 15.05  | Put        |           | 7,206.00000  | 7,181,000         | 29.86      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.05  | Call       |           | 3.00000      | 3,000             | 28.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 13.05  | Put        |           | 5,209.00000  | 5,184,000         | 28.61      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.05  | Call       |           | 26.00000     | 25,000            | 27.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 11.05  | Put        |           | 3,232.00000  | 3,206,000         | 27.60      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.05   | Call       |           | 113.00000    | 117,000           | 21.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.05   | Put        |           | 1,319.00000  | 1,298,000         | 21.72      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.05   | Call       |           | 4,794.00000  | 4,819,000         | 28.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 3.05   | Put        |           | 0.00000      | 0,000             | 28.63      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.10   | Put        |           | 1,364.00000  | 1,343,000         | 21.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.10   | Call       |           | 108.00000    | 112,000           | 21.91      | 0.00  | 0                | 500.00        |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.50   | Call       |           | 80.00000     | 82,000            | 23.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.50   | Put        |           | 1,736.00000  | 1,713,000         | 23.46      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.20   | Call       |           | 100.00000    | 103,000           | 22.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.20   | Put        |           | 1,456.00000  | 1,434,000         | 22.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.55   | Call       |           | 78.00000     | 79,000            | 23.65      | 0.00  | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 9.55   | Put        |           | 1,784.00000  | 1,760,000         | 23.65      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.80   | Call       |           | 383.00000    | 399,000           | 16.99      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 7.80   | Put        |           | 339.00000    | 330,000           | 16.99      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.90   | Put        |           | 0.00000      | 1,164,000         | 21.13      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2010 | Foreign Exchange Future | 8.90   | Call       |           | 0.00000      | 133,000           | 21.13      | 3,990,000.00 | 30,000           | 30,000.00     |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future |        |            | 7.98020   | 7.95370      |                   | 16.78      | 0.00         | 0                | 850.00        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.00   | Call       |           | 443.00000    | 461,000           | 17.44      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.00   | Put        |           | 489.00000    | 481,000           | 17.44      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.05   | Call       |           | 425.00000    | 442,000           | 17.60      | 0.00         | 0                | 340.00        |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.05   | Put        |           | 521.00000    | 512,000           | 17.60      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.95   | Call       |           | 462.00000    | 480,000           | 17.27      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 7.95   | Put        |           | 458.00000    | 450,000           | 17.27      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.50   | Put        |           | 844.00000    | 831,000           | 19.08      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 8.50   | Call       |           | 298.00000    | 311,000           | 19.08      | 0.00         | 0                | 30,000.00     |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 10.50  | Put        |           | 2,634.00000  | 2,609,000         | 25.02      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/03/2011 | Foreign Exchange Future | 10.50  | Call       |           | 88.00000     | 89,000            | 25.02      | 0.00         | 0                | 30,000.00     |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future |        |            | 8.09160   | 8.06500      |                   | 17.69      | 0.00         | 0                | 900.00        |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.45   | Call       |           | 859.00000    | 882,000           | 16.30      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.45   | Put        |           | 244.00000    | 240,000           | 16.30      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.50   | Call       |           | 828.00000    | 851,000           | 16.41      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.50   | Put        |           | 263.00000    | 259,000           | 16.41      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.40   | Call       |           | 890.00000    | 913,000           | 16.20      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/06/2011 | Foreign Exchange Future | 7.40   | Put        |           | 225.00000    | 221,000           | 16.20      | 0.00         | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future |        |            | 11.61530  | 11.58420     |                   | 15.77      | 1,870,063.30 | 161              | 19,221.00     |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.80  | Call       |           | 81.00000     | 89,000            | 20.02      | 0.00         | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.80  | Put        |           | 1,297.00000  | 1,274,000         | 20.02      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.70  | Call       |           | 90.00000     | 99,000            | 19.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.70  | Put        |           | 1,206.00000  | 1,184,000         | 19.67      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.75  | Call       |           | 85.00000     | 94,000            | 19.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/09/2010 | Foreign Exchange Future | 12.75  | Put        |           | 1,251.00000  | 1,229,000         | 19.84      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/12/2010 | Foreign Exchange Future |        |            | 11.78350  | 11.75210     |                   | 16.15      | 0.00  | 0                | 12,057.00     |
| £ / R            | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Call       |           | 459.00000    | 474,000           | 16.41      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Put        |           | 607.00000    | 591,000           | 16.41      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Put        |           | 575.00000    | 559,000           | 16.28      | 0.00  | 0                | 0.00          |
| £ / R            | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Call       |           | 477.00000    | 492,000           | 16.28      | 0.00  | 0                | 50.00         |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future |        |            | 11.95020  | 11.91640     |                   | 16.29      | 0.00  | 0                | 500.00        |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 11.80  | Call       |           | 706.00000    | 722,000           | 16.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 11.80  | Put        |           | 590.00000    | 572,000           | 16.05      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 11.85  | Call       |           | 684.00000    | 700,000           | 16.13      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 11.85  | Put        |           | 618.00000    | 600,000           | 16.13      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 11.75  | Call       |           | 728.00000    | 744,000           | 15.98      | 0.00  | 0                | 0.00          |
| £ / R            | On | 14/03/2011 | Foreign Exchange Future | 11.75  | Put        |           | 562.00000    | 544,000           | 15.98      | 0.00  | 0                | 0.00          |
| ¥ / R            | On | 13/09/2010 | Foreign Exchange Future |        |            | 0.08700   | 0.08670      |                   | 18.70      | 0.00  | 0                | 50.00         |
| ¥ / R            | On | 13/09/2010 | Foreign Exchange Future | 0.08   | Call       |           | 532.00000    | 563,000           | 19.96      | 0.00  | 0                | 0.00          |
| ¥ / R            | On | 13/09/2010 | Foreign Exchange Future | 0.08   | Put        |           | 152.00000    | 153,000           | 19.96      | 0.00  | 0                | 0.00          |
| ¥ / R            | On | 13/12/2010 | Foreign Exchange Future |        |            | 0.08840   | 0.08810      |                   | 22.83      | 0.00  | 0                | 0.00          |
| ¥ / R            | On | 13/12/2010 | Foreign Exchange Future | 0.09   | Call       |           | 608.00000    | 640,000           | 21.48      | 0.00  | 0                | 0.00          |
| ¥ / R            | On | 13/12/2010 | Foreign Exchange Future | 0.09   | Put        |           | 398.00000    | 400,000           | 21.48      | 0.00  | 0                | 0.00          |
| ¥ / R            | On | 13/12/2010 | Foreign Exchange Future | 0.10   | Call       |           | 290.00000    | 311,000           | 24.61      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|------------|------------------|---------------|
| ¥ / R            | On | 13/12/2010 | Foreign Exchange Future | 0.10   | Put        |           | 1,080.00000  | 1,071,000         | 24.61      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 13/12/2010 | Foreign Exchange Future | 0.08   | Call       |           | 1,277.00000  | 1,309,000         | 19.35      | 0.00       | 0                | 0.00          |
| ¥ / R            | On | 13/12/2010 | Foreign Exchange Future | 0.08   | Put        |           | 67.00000     | 69,000            | 19.35      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/09/2010 | Foreign Exchange Future |        |            | 9.53660   | 9.52240      |                   | 14.62      | 648,488.80 | 68               | 17,729.00     |
| € / R            | On | 13/09/2010 | Foreign Exchange Future | 11.66  | Call       |           | 14.00000     | 15,000            | 23.54      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/09/2010 | Foreign Exchange Future | 11.66  | Put        |           | 2,157.00000  | 2,143,000         | 23.54      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/09/2010 | Foreign Exchange Future | 10.20  | Call       |           | 86.00000     | 93,000            | 17.48      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/09/2010 | Foreign Exchange Future | 10.20  | Put        |           | 764.00000    | 756,000           | 17.48      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/09/2010 | Foreign Exchange Future | 10.50  | Put        |           | 1,035.00000  | 1,024,000         | 18.81      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/09/2010 | Foreign Exchange Future | 10.50  | Call       |           | 57.00000     | 61,000            | 18.81      | 0.00       | 0                | 2,530.00      |
| € / R            | On | 13/09/2010 | Foreign Exchange Future | 10.00  | Put        |           | 594.00000    | 589,000           | 16.60      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/09/2010 | Foreign Exchange Future | 10.00  | Call       |           | 116.00000    | 126,000           | 16.60      | 0.00       | 0                | 2,000.00      |
| € / R            | On | 13/09/2010 | Foreign Exchange Future | 9.80   | Put        |           | 437.00000    | 434,000           | 15.72      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/09/2010 | Foreign Exchange Future | 9.80   | Call       |           | 159.00000    | 171,000           | 15.72      | 0.00       | 0                | 750.00        |
| € / R            | On | 13/09/2010 | Foreign Exchange Future | 9.30   | Call       |           | 373.00000    | 389,000           | 14.42      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/09/2010 | Foreign Exchange Future | 9.30   | Put        |           | 151.00000    | 152,000           | 14.42      | 0.00       | 0                | 1,500.00      |
| € / R            | On | 13/12/2010 | Foreign Exchange Future |        |            | 9.68080   | 9.66740      |                   | 14.96      | 0.00       | 0                | 5,937.00      |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.20  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.20  | Put        |           | 10,533.00000 | 10,519,000        | 28.19      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.20  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.20  | Put        |           | 8,533.00000  | 8,519,000         | 28.19      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.20  | Call       |           | 1.00000      | 1,000             | 26.02      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.20  | Put        |           | 6,534.00000  | 6,520,000         | 26.02      | 0.00       | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.20  | Call       |           | 11.00000     | 12,000            | 26.16      | 0.00       | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.20  | Put        |           | 4,544.00000  | 4,531,000         | 26.16      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.20  | Call       |           | 53.00000     | 55,000            | 23.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.20  | Put        |           | 2,586.00000  | 2,574,000         | 23.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.20  | Call       |           | 105.00000    | 108,000           | 20.24      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.20  | Put        |           | 1,638.00000  | 1,627,000         | 20.24      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.20  | Call       |           | 233.00000    | 240,000           | 16.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.20  | Put        |           | 766.00000    | 759,000           | 16.72      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.20   | Call       |           | 645.00000    | 658,000           | 14.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.20   | Put        |           | 178.00000    | 177,000           | 14.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.20   | Call       |           | 1,490.00000  | 1,503,000         | 15.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.20   | Put        |           | 23.00000     | 22,000            | 15.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.05  | Call       |           | 59.00000     | 61,000            | 22.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.05  | Put        |           | 2,442.00000  | 2,430,000         | 22.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.25  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.25  | Put        |           | 10,583.00000 | 10,569,000        | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.25  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.25  | Put        |           | 8,583.00000  | 8,569,000         | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.25  | Call       |           | 1.00000      | 1,000             | 26.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.25  | Put        |           | 6,584.00000  | 6,570,000         | 26.09      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.25  | Call       |           | 11.00000     | 11,000            | 26.13      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.25  | Put        |           | 4,594.00000  | 4,580,000         | 26.13      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.25  | Call       |           | 51.00000     | 53,000            | 23.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.25  | Put        |           | 2,634.00000  | 2,622,000         | 23.22      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.25  | Call       |           | 102.00000    | 105,000           | 20.41      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.25  | Put        |           | 1,685.00000  | 1,674,000         | 20.41      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.25  | Call       |           | 222.00000    | 230,000           | 16.90      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.25  | Put        |           | 805.00000    | 799,000           | 16.90      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.25   | Call       |           | 613.00000    | 626,000           | 14.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.25   | Put        |           | 196.00000    | 195,000           | 14.40      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.25   | Call       |           | 1,442.00000  | 1,455,000         | 15.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.25   | Put        |           | 25.00000     | 24,000            | 15.15      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.95  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.95  | Put        |           | 11,283.00000 | 11,269,000        | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.95  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.95  | Put        |           | 9,283.00000  | 9,269,000         | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.95  | Call       |           | 1.00000      | 1,000             | 27.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.95  | Put        |           | 7,284.00000  | 7,270,000         | 27.11      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.95  | Call       |           | 4.00000      | 5,000             | 25.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.95  | Put        |           | 5,287.00000  | 5,274,000         | 25.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.95  | Call       |           | 32.00000     | 33,000            | 24.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.95  | Put        |           | 3,315.00000  | 3,302,000         | 24.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.95  | Call       |           | 63.00000     | 66,000            | 22.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.95  | Put        |           | 2,346.00000  | 2,335,000         | 22.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.95  | Call       |           | 125.00000    | 129,000           | 19.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.95  | Put        |           | 1,408.00000  | 1,398,000         | 19.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.95   | Call       |           | 294.00000    | 303,000           | 15.84      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.95   | Put        |           | 577.00000    | 572,000           | 15.84      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.95   | Call       |           | 822.00000    | 835,000           | 14.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.95   | Put        |           | 105.00000    | 104,000           | 14.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.85  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.85  | Put        |           | 11,183.00000 | 11,169,000        | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.85  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.85  | Put        |           | 9,183.00000  | 9,169,000         | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.85  | Call       |           | 1.00000      | 1,000             | 26.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.85  | Put        |           | 7,184.00000  | 7,170,000         | 26.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.85  | Call       |           | 5.00000      | 5,000             | 25.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.85  | Put        |           | 5,188.00000  | 5,174,000         | 25.78      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.85  | Call       |           | 34.00000     | 35,000            | 24.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.85  | Put        |           | 3,217.00000  | 3,204,000         | 24.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Call       |           | 68.00000     | 71,000            | 22.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.85  | Put        |           | 2,251.00000  | 2,240,000         | 22.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.85  | Call       |           | 135.00000    | 140,000           | 19.01      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.85  | Put        |           | 1,318.00000  | 1,309,000         | 19.01      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.85   | Call       |           | 324.00000    | 334,000           | 15.49      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.85   | Put        |           | 507.00000    | 503,000           | 15.49      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.85   | Call       |           | 900.00000    | 912,000           | 13.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.85   | Put        |           | 83.00000     | 81,000            | 13.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.00  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.00  | Put        |           | 10,333.00000 | 10,319,000        | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.00  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.00  | Put        |           | 8,333.00000  | 8,319,000         | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.00  | Call       |           | 1.00000      | 1,000             | 25.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.00  | Put        |           | 6,334.00000  | 6,320,000         | 25.73      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.00  | Call       |           | 15.00000     | 15,000            | 26.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.00  | Put        |           | 4,348.00000  | 4,334,000         | 26.27      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.00  | Call       |           | 61.00000     | 63,000            | 22.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.00  | Put        |           | 2,394.00000  | 2,382,000         | 22.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.00  | Call       |           | 121.00000    | 125,000           | 19.53      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.00  | Put        |           | 1,454.00000  | 1,444,000         | 19.53      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.00  | Call       |           | 280.00000    | 289,000           | 16.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.00  | Put        |           | 613.00000    | 608,000           | 16.02      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.00   | Call       |           | 785.00000    | 797,000           | 14.08      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.00   | Put        |           | 118.00000    | 116,000           | 14.08      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.00   | Call       |           | 1,683.00000  | 1,696,000         | 15.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.00   | Put        |           | 16.00000     | 15,000            | 15.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.10  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.10  | Put        |           | 10,433.00000 | 10,419,000        | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.10  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.10  | Put        |           | 8,433.00000  | 8,419,000         | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.10  | Call       |           | 1.00000      | 1,000             | 25.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.10  | Put        |           | 6,434.00000  | 6,420,000         | 25.87      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.10  | Call       |           | 13.00000     | 14,000            | 26.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.10  | Put        |           | 4,446.00000  | 4,433,000         | 26.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.10  | Call       |           | 57.00000     | 59,000            | 22.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.10  | Put        |           | 2,490.00000  | 2,478,000         | 22.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.10  | Call       |           | 113.00000    | 116,000           | 19.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.10  | Put        |           | 1,546.00000  | 1,535,000         | 19.88      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.10  | Call       |           | 255.00000    | 263,000           | 16.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.10  | Put        |           | 688.00000    | 682,000           | 16.37      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.10   | Call       |           | 713.00000    | 726,000           | 14.21      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.10   | Put        |           | 146.00000    | 145,000           | 14.21      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.10   | Call       |           | 1,586.00000  | 1,600,000         | 15.63      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.10   | Put        |           | 19.00000     | 19,000            | 15.63      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.40  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.40  | Put        |           | 10,733.00000 | 10,719,000        | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.40  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.40  | Put        |           | 8,733.00000  | 8,719,000         | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.40  | Call       |           | 1.00000      | 1,000             | 26.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.40  | Put        |           | 6,734.00000  | 6,720,000         | 26.31      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.40  | Call       |           | 9.00000      | 9,000             | 26.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.40  | Put        |           | 4,742.00000  | 4,728,000         | 26.04      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.40  | Call       |           | 46.00000     | 48,000            | 23.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.40  | Put        |           | 2,779.00000  | 2,767,000         | 23.55      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.40  | Call       |           | 92.00000     | 95,000            | 20.94      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.40  | Put        |           | 1,825.00000  | 1,814,000         | 20.94      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.40  | Call       |           | 195.00000    | 201,000           | 17.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.40  | Put        |           | 928.00000    | 920,000           | 17.42      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.40   | Call       |           | 523.00000    | 537,000           | 14.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.40   | Put        |           | 256.00000    | 256,000           | 14.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.40   | Call       |           | 1,299.00000  | 1,313,000         | 14.67      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.40   | Put        |           | 32.00000     | 32,000            | 14.67      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.55  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 20.55  | Put        |           | 10,883.00000 | 10,869,000        | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.55  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 18.55  | Put        |           | 8,883.00000  | 8,869,000         | 28.19      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.55  | Call       |           | 1.00000      | 1,000             | 26.53      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 16.55  | Put        |           | 6,884.00000  | 6,870,000         | 26.53      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.55  | Call       |           | 7.00000      | 8,000             | 25.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 14.55  | Put        |           | 4,890.00000  | 4,877,000         | 25.96      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.55  | Call       |           | 42.00000     | 43,000            | 23.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 12.55  | Put        |           | 2,925.00000  | 2,912,000         | 23.89      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.55  | Call       |           | 84.00000     | 87,000            | 21.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.55  | Put        |           | 1,967.00000  | 1,956,000         | 21.47      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.55  | Call       |           | 172.00000    | 177,000           | 17.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.55  | Put        |           | 1,055.00000  | 1,046,000         | 17.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.55   | Call       |           | 443.00000    | 457,000           | 14.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.55   | Put        |           | 326.00000    | 326,000           | 14.77      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.55   | Call       |           | 1,158.00000  | 1,173,000         | 14.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.55   | Put        |           | 41.00000     | 42,000            | 14.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.85  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.85  | Put        |           | 10,183.00000 | 10,169,000        | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.85  | Call       |           | 0.00000      | 1,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.85  | Put        |           | 8,183.00000  | 8,170,000         | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.85  | Call       |           | 1.00000      | 2,000             | 25.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.85  | Put        |           | 6,184.00000  | 6,171,000         | 25.51      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.85  | Call       |           | 17.00000     | 18,000            | 26.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.85  | Put        |           | 4,200.00000  | 4,187,000         | 26.36      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.85   | Call       |           | 1,830.00000  | 1,843,000         | 16.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.85   | Put        |           | 13.00000     | 12,000            | 16.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.90  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.90  | Put        |           | 10,233.00000 | 10,219,000        | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.90  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.90  | Put        |           | 8,233.00000  | 8,219,000         | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.90  | Call       |           | 1.00000      | 1,000             | 25.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.90  | Put        |           | 6,234.00000  | 6,220,000         | 25.58      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.90  | Call       |           | 16.00000     | 17,000            | 26.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.90  | Put        |           | 4,249.00000  | 4,236,000         | 26.33      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Call       |           | 66.00000     | 68,000            | 22.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 11.90  | Put        |           | 2,299.00000  | 2,287,000         | 22.44      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.90  | Call       |           | 130.00000    | 134,000           | 19.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.90  | Put        |           | 1,363.00000  | 1,353,000         | 19.18      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.90   | Call       |           | 309.00000    | 318,000           | 15.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 9.90   | Put        |           | 542.00000    | 537,000           | 15.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.90   | Call       |           | 861.00000    | 873,000           | 13.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 8.90   | Put        |           | 94.00000     | 92,000            | 13.95      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.90   | Call       |           | 1,781.00000  | 1,794,000         | 16.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.90   | Put        |           | 14.00000     | 13,000            | 16.27      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.95  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 19.95  | Put        |           | 10,283.00000 | 10,269,000        | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.95  | Call       |           | 0.00000      | 0,000             | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 17.95  | Put        |           | 8,283.00000  | 8,269,000         | 28.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.95  | Call       |           | 1.00000      | 1,000             | 25.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 15.95  | Put        |           | 6,284.00000  | 6,270,000         | 25.66      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.95  | Call       |           | 15.00000     | 16,000            | 26.30      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 13.95  | Put        |           | 4,298.00000  | 4,285,000         | 26.30      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.95   | Call       |           | 1,732.00000  | 1,745,000         | 16.11      | 0.00          | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 7.95   | Put        |           | 15.00000     | 14,000            | 16.11      | 0.00          | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.30  | Put        |           | 846.00000    | 839,000           | 17.07      | 0.00          | 0                | 0.00          |
| € / R            | On | 13/12/2010 | Foreign Exchange Future | 10.30  | Call       |           | 213.00000    | 220,000           | 17.07      | 0.00          | 0                | 60.00         |
| € / R            | On | 14/03/2011 | Foreign Exchange Future |        |            | 9.82430   | 9.81080      |                   | 15.11      | 0.00          | 0                | 600.00        |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.80   | Call       |           | 499.00000    | 513,000           | 15.11      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.80   | Put        |           | 488.00000    | 489,000           | 15.11      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.85   | Call       |           | 481.00000    | 494,000           | 15.26      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.85   | Put        |           | 520.00000    | 520,000           | 15.26      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.75   | Call       |           | 522.00000    | 535,000           | 15.04      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/03/2011 | Foreign Exchange Future | 9.75   | Put        |           | 461.00000    | 461,000           | 15.04      | 0.00          | 0                | 0.00          |
| AL7T             | On | 05/08/2010 | Index Future            |        |            | 346.78800 | 348.45300    |                   |            | 0.00          | 0                | 58.00         |
| ALBI             | On | 05/08/2010 | Index Future            |        |            | 316.93900 | 318.28900    |                   |            | 34,863,290.00 | 11               | 1,452.00      |
| ALBI             | On | 04/11/2010 | Index Future            |        |            | 322.21000 | 323.58300    |                   |            | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 13/09/2010 | Foreign Exchange Future |        |            | 6.64370   | 6.63600      |                   | 13.47      | 1,534,694.70  | 231              | 9,445.00      |
| AU\$ / R         | On | 13/09/2010 | Foreign Exchange Future | 6.90   | Call       |           | 76.00000     | 86,000            | 14.76      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 13/09/2010 | Foreign Exchange Future | 6.90   | Put        |           | 340.00000    | 342,000           | 14.76      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 13/12/2010 | Foreign Exchange Future |        |            | 6.66810   | 6.66100      |                   | 14.35      | 0.00          | 0                | 8,256.00      |
| AU\$ / R         | On | 13/12/2010 | Foreign Exchange Future | 6.90   | Call       |           | 170.00000    | 185,000           | 15.43      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 13/12/2010 | Foreign Exchange Future | 6.90   | Put        |           | 409.00000    | 417,000           | 15.43      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 13/12/2010 | Foreign Exchange Future | 6.95   | Put        |           | 446.00000    | 453,000           | 15.64      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On | 13/12/2010 | Foreign Exchange Future | 6.95   | Call       |           | 157.00000    | 171,000           | 15.64      | 0.00          | 0                | 200.00        |
| AU\$ / R         | On | 14/03/2011 | Foreign Exchange Future |        |            | 6.69220   | 6.68390      |                   | 14.66      | 0.00          | 0                | 0.00          |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.70   | Call       |           | 309.00000    | 328,000           | 14.66      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.70   | Put        |           | 325.00000    | 336,000           | 14.66      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.75   | Call       |           | 291.00000    | 309,000           | 14.85      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.75   | Put        |           | 357.00000    | 367,000           | 14.85      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.65   | Call       |           | 332.00000    | 350,000           | 14.56      | 0.00  | 0                | 0.00          |
| AU\$ / ROn       | 14/03/2011 | Foreign Exchange Future | 6.65   | Put        |           | 298.00000    | 308,000           | 14.56      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/09/2010 | Foreign Exchange Future |        |            | 7.44920   | 7.39140      |                   | 10.87      | 0.00  | 0                | 75.00         |
| CAD/ ROn         | 13/09/2010 | Foreign Exchange Future | 7.50   | Call       |           | 106.00000    | 131,000           | 11.08      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/09/2010 | Foreign Exchange Future | 7.50   | Put        |           | 215.00000    | 182,000           | 11.08      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/12/2010 | Foreign Exchange Future |        |            | 7.54930   | 7.49140      |                   | 11.76      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/12/2010 | Foreign Exchange Future | 7.70   | Call       |           | 165.00000    | 185,000           | 12.17      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/12/2010 | Foreign Exchange Future | 7.70   | Put        |           | 374.00000    | 336,000           | 12.17      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/12/2010 | Foreign Exchange Future | 7.75   | Call       |           | 151.00000    | 169,000           | 12.31      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/12/2010 | Foreign Exchange Future | 7.75   | Put        |           | 410.00000    | 370,000           | 12.31      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/12/2010 | Foreign Exchange Future | 7.65   | Call       |           | 180.00000    | 202,000           | 12.03      | 0.00  | 0                | 0.00          |
| CAD/ ROn         | 13/12/2010 | Foreign Exchange Future | 7.65   | Put        |           | 339.00000    | 303,000           | 12.03      | 0.00  | 0                | 0.00          |
| CRD1 On          | 05/08/2010 | Index Future            |        |            | 140.73000 | 141.11100    |                   |            | 0.00  | 0                | 2.00          |
| CRD1 On          | 04/11/2010 | Index Future            |        |            | 143.07000 | 143.45800    |                   |            | 0.00  | 0                | 0.00          |
| GOVI On          | 05/08/2010 | GOVI                    |        |            | 318.31900 | 319.63200    |                   | 6.57       | 0.00  | 0                | 326.00        |
| GOVI On          | 05/08/2010 | GOVI                    | 315.60 | Call       |           | 52,845.00000 | 43,509,000        | 6.57       | 0.00  | 0                | 0.00          |
| GOVI On          | 05/08/2010 | GOVI                    | 315.60 | Put        |           | 12,525.00000 | 16,319,000        | 6.57       | 0.00  | 0                | 0.00          |
| GOVI On          | 04/11/2010 | GOVI                    |        |            | 323.61300 | 324.94900    |                   |            | 0.00  | 0                | 0.00          |
| GOVI On          | 04/11/2010 | GOVI                    | 329.00 | Call       |           | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike                 | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| GOVI             | On | 04/11/2010 | GOVI                   | 329.00     | Put       | 40,510.00000 | 53,870,000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 04/11/2010 | GOVI                   | 329.01     | Call      | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 04/11/2010 | GOVI                   | 329.01     | Put       | 40,610.00000 | 53,970,000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 04/11/2010 | GOVI                   | 328.99     | Call      | 0.00000      | 0,000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 04/11/2010 | GOVI                   | 328.99     | Put       | 40,410.00000 | 53,770,000        |            | 0.00  | 0                | 0.00          |
| GVIX             | On | 01/01/2029 | LIVE INDEX             |            |           | 110.00000    | 110.00000         |            | 0.00  | 0                | 0.00          |
| ILBI             | On | 05/08/2010 | Index Future           |            |           | 382.46200    | 382.51400         |            | 0.00  | 0                | 501.00        |
| J153             | On | 31/08/2010 | Interest Rate Swap     |            |           | 6.89407      | 6.89407           | 15.00      | 0.00  | 0                | 0.00          |
| J157             | On | 15/09/2015 | Interest Rate Swap     |            |           | 8.82200      | 8.82200           | 15.00      | 0.00  | 0                | 0.00          |
| J186             | On | 21/12/2026 | Interest Rate Swap     |            |           | 8.68300      | 8.68300           | 15.00      | 0.00  | 0                | 0.00          |
| J201             | On | 22/12/2014 | Interest Rate Swap     |            |           | 8.65500      | 8.65500           | 15.00      | 0.00  | 0                | 0.00          |
| J203             | On | 15/09/2017 | Interest Rate Swap     |            |           | 8.97500      | 8.97500           | 15.00      | 0.00  | 0                | 0.00          |
| J204             | On | 21/12/2018 | Interest Rate Swap     |            |           | 8.96200      | 8.96200           | 15.00      | 0.00  | 0                | 0.00          |
| J207             | On | 15/01/2020 | Interest Rate Swap     |            |           | 8.99700      | 8.99700           | 15.00      | 0.00  | 0                | 0.00          |
| JFRA             | On | 05/08/2010 | Jibar Tradeable Future |            |           | 7.32900      | 7.32900           | 0.36       | 0.00  | 0                | 0.00          |
| JFRA             | On | 04/11/2010 | Jibar Tradeable Future |            |           | 7.66000      | 7.66000           | 0.38       | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 21/07/2010 | Jibar Tradeable Future |            |           | 6.53900      | 6.10000           |            | 0.00  | 2,500            | 2,000.00      |
| JIBAR F          | On | 18/08/2010 | Jibar Tradeable Future |            |           | 6.49000      | 6.48900           |            | 0.00  | 0                | 1,000.00      |
| JIBAR F          | On | 15/09/2010 | Jibar Tradeable Future |            |           | 6.44900      | 6.44800           |            | 0.00  | 0                | 1,000.00      |

| Contract Details |               |                        | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JIBAR FOn        | 20/10/2010    | Jibar Tradeable Future |        |            | 6.43100   | 6.43100       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 17/11/2010    | Jibar Tradeable Future |        |            | 6.43100   | 6.43100       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 15/12/2010    | Jibar Tradeable Future |        |            | 6.43200   | 6.43200       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 16/03/2011    | Jibar Tradeable Future |        |            | 6.48100   | 6.48400       |                   |            | 0.00  | 0                | 5,500.00      |
| JIBAR FOn        | 15/06/2011    | Jibar Tradeable Future |        |            | 6.67200   | 6.67800       |                   |            | 0.00  | 0                | 4,500.00      |
| JIBAR FOn        | 21/09/2011    | Jibar Tradeable Future |        |            | 7.03100   | 7.03200       |                   |            | 0.00  | 2,500            | 6,000.00      |
| JIBAR FOn        | 21/12/2011    | Jibar Tradeable Future |        |            | 7.28000   | 7.28000       |                   |            | 0.00  | 0                | 5,000.00      |
| JIBAR FOn        | 20/03/2012    | Jibar Tradeable Future |        |            | 7.55600   | 7.55600       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR FOn        | 20/06/2012    | Jibar Tradeable Future |        |            | 7.58600   | 7.58600       |                   |            | 0.00  | 0                | 0.00          |
| JN02             | On 05/08/2010 | JNOTE                  |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN02             | On 05/08/2010 | JNOTE                  | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On 05/08/2010 | JNOTE                  | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On 05/08/2010 | JNOTE                  | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN02             | On 05/08/2010 | JNOTE                  | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN02             | On 05/08/2010 | JNOTE                  | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN02             | On 05/08/2010 | JNOTE                  | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On 05/08/2010 | JNOTE                  |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN05             | On 05/08/2010 | JNOTE                  | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On 05/08/2010 | JNOTE                  | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On 05/08/2010 | JNOTE                  | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN05             | On 05/08/2010 | JNOTE                  | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN05             | On 05/08/2010 | JNOTE                  | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN05             | On 05/08/2010 | JNOTE                  | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |              | Strike | Call / Put | MTM Yield | Previous MTM  | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|---------------|-------------------|------------|-------|------------------|---------------|
| JN10             | On | 05/08/2010 | JNOTE        |        |            | 7.50000   | 7.50000       |                   |            | 0.00  | 0                | 0.00          |
| JN10             | On | 05/08/2010 | JNOTE        | 7.50   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 05/08/2010 | JNOTE        | 7.50   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 05/08/2010 | JNOTE        | 7.75   | Call       |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| JN10             | On | 05/08/2010 | JNOTE        | 7.75   | Put        |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN10             | On | 05/08/2010 | JNOTE        | 7.25   | Call       |           | 250,000.00000 | 250,000,000       |            | 0.00  | 0                | 0.00          |
| JN10             | On | 05/08/2010 | JNOTE        | 7.25   | Put        |           | 0.00000       | 0,000             |            | 0.00  | 0                | 0.00          |
| OTH1             | On | 05/08/2010 | Index Future |        |            | 308.80200 | 310.57000     |                   |            | 0.00  | 0                | 3.00          |
| OTH1             | On | 04/11/2010 | Index Future |        |            | 313.93800 | 315.73500     |                   |            | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future  |        |            | 8.09800   | 7.85100       |                   | 4.00       | 0.00  | 0                | 5,033.00      |
| R157             | On | 05/08/2010 | Bond Future  | 8.75   | Call       |           | 4,169.00000   | 3,044,000         | 4.50       | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future  | 8.75   | Put        |           | 11.00000      | 47,000            | 4.50       | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future  | 8.50   | Call       |           | 3,064.00000   | 2,014,000         | 4.38       | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future  | 8.50   | Put        |           | 44.00000      | 155,000           | 4.38       | 0.00  | 0                | 2,500.00      |
| R157             | On | 05/08/2010 | Bond Future  | 9.00   | Call       |           | 5,285.00000   | 4,134,000         | 4.62       | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future  | 9.00   | Put        |           | 2.00000       | 12,000            | 4.62       | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future  | 8.25   | Put        |           | 150.00000     | 424,000           | 4.25       | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future  | 8.25   | Call       |           | 2,018.00000   | 1,131,000         | 4.25       | 0.00  | 0                | 500.00        |
| R157             | On | 05/08/2010 | Bond Future  | 7.50   | Put        |           | 1,823.00000   | 2,867,000         | 3.90       | 0.00  | 0                | 0.00          |
| R157             | On | 05/08/2010 | Bond Future  | 7.50   | Call       |           | 149.00000     | 32,000            | 3.90       | 0.00  | 0                | 500.00        |
| R157             | On | 04/11/2010 | Bond Future  |        |            | 8.18600   | 7.93800       |                   | 4.25       | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future  | 8.50   | Call       |           | 2,934.00000   | 2,127,000         | 4.50       | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future  | 8.50   | Put        |           | 439.00000     | 741,000           | 4.50       | 0.00  | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future  | 8.55   | Call       |           | 3,110.00000   | 2,280,000         | 4.53       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| R157             | On | 04/11/2010 | Bond Future | 8.55   | Put        |           | 396.00000    | 675,000           | 4.53       | 0.00           | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future | 8.45   | Call       |           | 2,762.00000  | 1,978,000         | 4.48       | 0.00           | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future | 8.45   | Put        |           | 486.00000    | 811,000           | 4.48       | 0.00           | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future | 7.50   | Put        |           | 2,458.00000  | 3,337,000         | 4.02       | 0.00           | 0                | 0.00          |
| R157             | On | 04/11/2010 | Bond Future | 7.50   | Call       |           | 467.00000    | 237,000           | 4.02       | 0.00           | 0                | 500.00        |
| R157             | On | 03/02/2011 | Bond Future |        |            | 8.25100   | 7.99400      |                   | 4.00       | 0.00           | 0                | 0.00          |
| R157             | On | 03/02/2011 | Bond Future | 7.90   | Call       |           | 1,370.00000  | 919,000           | 3.95       | 0.00           | 0                | 0.00          |
| R157             | On | 03/02/2011 | Bond Future | 7.90   | Put        |           | 1,772.00000  | 2,412,000         | 3.95       | 0.00           | 0                | 0.00          |
| R157             | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 1,478.00000  | 1,003,000         | 3.98       | 0.00           | 0                | 0.00          |
| R157             | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 1,666.00000  | 2,282,000         | 3.98       | 0.00           | 0                | 0.00          |
| R157             | On | 03/02/2011 | Bond Future | 7.85   | Call       |           | 1,266.00000  | 839,000           | 3.93       | 0.00           | 0                | 0.00          |
| R157             | On | 03/02/2011 | Bond Future | 7.85   | Put        |           | 1,883.00000  | 2,547,000         | 3.93       | 0.00           | 0                | 0.00          |
| R186             | On | 05/08/2010 | Bond Future |        |            | 9.14200   | 9.05200      |                   | 10.00      | 408,527,968.60 | 3,620            | 20,936.00     |
| R186             | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 2,668.00000  | 2,120,000         | 10.54      | 0.00           | 0                | 0.00          |
| R186             | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 865.00000    | 1,142,000         | 10.54      | 0.00           | 0                | 0.00          |
| R186             | On | 05/08/2010 | Bond Future | 8.75   | Call       |           | 533.00000    | 350,000           | 10.00      | 0.00           | 0                | 1,300.00      |
| R186             | On | 05/08/2010 | Bond Future | 8.75   | Put        |           | 3,369.00000  | 4,011,000         | 10.00      | 0.00           | 0                | 0.00          |
| R186             | On | 05/08/2010 | Bond Future | 9.75   | Call       |           | 6,295.00000  | 5,528,000         | 11.09      | 0.00           | 0                | 0.00          |
| R186             | On | 05/08/2010 | Bond Future | 9.75   | Put        |           | 127.00000    | 185,000           | 11.09      | 0.00           | 0                | 1,444.00      |
| R186             | On | 05/08/2010 | Bond Future | 10.00  | Call       |           | 8,294.00000  | 7,490,000         | 11.37      | 0.00           | 0                | 0.00          |
| R186             | On | 05/08/2010 | Bond Future | 10.00  | Put        |           | 40.00000     | 61,000            | 11.37      | 0.00           | 0                | 3,000.00      |
| R186             | On | 05/08/2010 | Bond Future | 9.00   | Call       |           | 1,354.00000  | 992,000           | 10.27      | 0.00           | 0                | 48.00         |
| R186             | On | 05/08/2010 | Bond Future | 9.00   | Put        |           | 1,835.00000  | 2,298,000         | 10.27      | 0.00           | 0                | 48.00         |
| R186             | On | 05/08/2010 | Bond Future | 8.50   | Put        |           | 5,416.00000  | 6,176,000         | 9.76       | 0.00           | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R186             | On | 05/08/2010 | Bond Future | 8.50   | Call       |           | 151.00000    | 86,000            | 9.76       | 0.00  | 0                | 144.00        |
| R186             | On | 04/11/2010 | Bond Future |        |            | 9.21200   | 9.11900      |                   | 10.75      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 3,756.00000  | 3,281,000         | 11.31      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 2,577.00000  | 2,941,000         | 11.31      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 4,014.00000  | 3,521,000         | 11.35      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 2,389.00000  | 2,736,000         | 11.35      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 3,501.00000  | 3,045,000         | 11.25      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 2,770.00000  | 3,153,000         | 11.25      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 8.75   | Put        |           | 5,050.00000  | 5,612,000         | 10.75      | 0.00  | 0                | 0.00          |
| R186             | On | 04/11/2010 | Bond Future | 8.75   | Call       |           | 1,626.00000  | 1,349,000         | 10.75      | 0.00  | 0                | 9,800.00      |
| R186             | On | 03/02/2011 | Bond Future |        |            | 9.26800   | 9.17900      |                   | 11.00      | 0.00  | 0                | 0.00          |
| R186             | On | 03/02/2011 | Bond Future | 9.00   | Call       |           | 3,133.00000  | 2,780,000         | 11.00      | 0.00  | 0                | 0.00          |
| R186             | On | 03/02/2011 | Bond Future | 9.00   | Put        |           | 4,750.00000  | 5,189,000         | 11.00      | 0.00  | 0                | 0.00          |
| R186             | On | 03/02/2011 | Bond Future | 9.05   | Call       |           | 3,348.00000  | 2,980,000         | 11.06      | 0.00  | 0                | 0.00          |
| R186             | On | 03/02/2011 | Bond Future | 9.05   | Put        |           | 4,510.00000  | 4,933,000         | 11.06      | 0.00  | 0                | 0.00          |
| R186             | On | 03/02/2011 | Bond Future | 8.95   | Call       |           | 2,926.00000  | 2,589,000         | 10.94      | 0.00  | 0                | 0.00          |
| R186             | On | 03/02/2011 | Bond Future | 8.95   | Put        |           | 5,001.00000  | 5,456,000         | 10.94      | 0.00  | 0                | 0.00          |
| R201             | On | 05/08/2010 | Bond Future |        |            | 7.99800   | 7.92600      |                   | 3.75       | 0.00  | 0                | 1,388.00      |
| R201             | On | 05/08/2010 | Bond Future | 9.00   | Call       |           | 3,878.00000  | 3,614,000         | 4.23       | 0.00  | 0                | 0.00          |
| R201             | On | 05/08/2010 | Bond Future | 9.00   | Put        |           | 1.00000      | 3,000             | 4.23       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future |        |            | 8.08200   | 8.00500      |                   | 4.00       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.50   | Call       |           | 2,140.00000  | 1,941,000         | 4.23       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.50   | Put        |           | 423.00000    | 494,000           | 4.23       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.55   | Call       |           | 2,273.00000  | 2,068,000         | 4.25       | 0.00  | 0                | 0.00          |



| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R201             | On | 04/11/2010 | Bond Future | 8.55   | Put        |           | 385.00000    | 449,000           | 4.25       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.45   | Call       |           | 2,011.00000  | 1,817,000         | 4.21       | 0.00  | 0                | 0.00          |
| R201             | On | 04/11/2010 | Bond Future | 8.45   | Put        |           | 466.00000    | 542,000           | 4.21       | 0.00  | 0                | 0.00          |
| R201             | On | 03/02/2011 | Bond Future |        |            | 8.14000   | 8.05800      |                   | 3.75       | 0.00  | 0                | 0.00          |
| R201             | On | 03/02/2011 | Bond Future | 8.00   | Call       |           | 1,119.00000  | 991,000           | 3.75       | 0.00  | 0                | 0.00          |
| R201             | On | 03/02/2011 | Bond Future | 8.00   | Put        |           | 1,311.00000  | 1,455,000         | 3.75       | 0.00  | 0                | 0.00          |
| R201             | On | 03/02/2011 | Bond Future | 8.05   | Call       |           | 1,207.00000  | 1,073,000         | 3.77       | 0.00  | 0                | 0.00          |
| R201             | On | 03/02/2011 | Bond Future | 8.05   | Put        |           | 1,234.00000  | 1,371,000         | 3.77       | 0.00  | 0                | 0.00          |
| R201             | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 1,036.00000  | 914,000           | 3.73       | 0.00  | 0                | 0.00          |
| R201             | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 1,395.00000  | 1,544,000         | 3.73       | 0.00  | 0                | 0.00          |
| R203             | On | 05/08/2010 | Bond Future |        |            | 8.77200   | 8.69100      |                   | 6.00       | 0.00  | 0                | 3,767.00      |
| R203             | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 2,925.00000  | 2,552,000         | 6.51       | 0.00  | 0                | 0.00          |
| R203             | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 104.00000    | 147,000           | 6.51       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future |        |            | 8.86700   | 8.78200      |                   | 6.50       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 3,047.00000  | 2,746,000         | 7.04       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 750.00000    | 872,000           | 7.04       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 3,226.00000  | 2,917,000         | 7.08       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 688.00000    | 801,000           | 7.08       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 2,872.00000  | 2,579,000         | 7.00       | 0.00  | 0                | 0.00          |
| R203             | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 817.00000    | 947,000           | 7.00       | 0.00  | 0                | 0.00          |
| R203             | On | 03/02/2011 | Bond Future |        |            | 8.94500   | 8.85600      |                   | 6.25       | 0.00  | 0                | 0.00          |
| R203             | On | 03/02/2011 | Bond Future | 8.50   | Call       |           | 1,228.00000  | 1,072,000         | 6.25       | 0.00  | 0                | 0.00          |
| R203             | On | 03/02/2011 | Bond Future | 8.50   | Put        |           | 2,965.00000  | 3,237,000         | 6.25       | 0.00  | 0                | 0.00          |
| R203             | On | 03/02/2011 | Bond Future | 8.55   | Call       |           | 1,329.00000  | 1,164,000         | 6.29       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R203             | On | 03/02/2011 | Bond Future | 8.55   | Put        |           | 2,820.00000  | 3,083,000         | 6.29       | 0.00  | 0                | 0.00          |
| R203             | On | 03/02/2011 | Bond Future | 8.45   | Call       |           | 1,133.00000  | 984,000           | 6.21       | 0.00  | 0                | 0.00          |
| R203             | On | 03/02/2011 | Bond Future | 8.45   | Put        |           | 3,117.00000  | 3,397,000         | 6.21       | 0.00  | 0                | 0.00          |
| R204             | On | 05/08/2010 | Bond Future |        |            | 8.85900   | 8.77800      |                   | 7.00       | 0.00  | 0                | 2,664.00      |
| R204             | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 2,807.00000  | 2,415,000         | 7.60       | 0.00  | 0                | 0.00          |
| R204             | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 179.00000    | 245,000           | 7.60       | 0.00  | 0                | 780.00        |
| R204             | On | 05/08/2010 | Bond Future | 8.70   | Call       |           | 733.00000    | 543,000           | 7.16       | 0.00  | 0                | 0.00          |
| R204             | On | 05/08/2010 | Bond Future | 8.70   | Put        |           | 1,176.00000  | 1,444,000         | 7.16       | 0.00  | 0                | 650.00        |
| R204             | On | 05/08/2010 | Bond Future | 8.75   | Call       |           | 864.00000    | 652,000           | 7.20       | 0.00  | 0                | 83.00         |
| R204             | On | 05/08/2010 | Bond Future | 8.75   | Put        |           | 1,023.00000  | 1,269,000         | 7.20       | 0.00  | 0                | 83.00         |
| R204             | On | 05/08/2010 | Bond Future | 8.25   | Put        |           | 3,147.00000  | 3,566,000         | 6.81       | 0.00  | 0                | 0.00          |
| R204             | On | 05/08/2010 | Bond Future | 8.25   | Call       |           | 93.00000     | 55,000            | 6.81       | 0.00  | 0                | 249.00        |
| R204             | On | 04/11/2010 | Bond Future |        |            | 8.94500   | 8.86100      |                   | 7.25       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 3,043.00000  | 2,726,000         | 7.65       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 925.00000    | 1,071,000         | 7.65       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 3,235.00000  | 2,908,000         | 7.69       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 850.00000    | 985,000           | 7.69       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 2,861.00000  | 2,554,000         | 7.63       | 0.00  | 0                | 0.00          |
| R204             | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 1,012.00000  | 1,168,000         | 7.63       | 0.00  | 0                | 0.00          |
| R204             | On | 03/02/2011 | Bond Future |        |            | 9.01300   | 8.92500      |                   | 7.50       | 0.00  | 0                | 0.00          |
| R204             | On | 03/02/2011 | Bond Future | 8.50   | Call       |           | 1,241.00000  | 1,080,000         | 7.29       | 0.00  | 0                | 0.00          |
| R204             | On | 03/02/2011 | Bond Future | 8.50   | Put        |           | 3,565.00000  | 3,876,000         | 7.29       | 0.00  | 0                | 0.00          |
| R204             | On | 03/02/2011 | Bond Future | 8.55   | Call       |           | 1,346.00000  | 1,176,000         | 7.33       | 0.00  | 0                | 0.00          |
| R204             | On | 03/02/2011 | Bond Future | 8.55   | Put        |           | 3,393.00000  | 3,695,000         | 7.33       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R204             | On | 03/02/2011 | Bond Future | 8.45   | Call       |           | 1,142.00000  | 990,000           | 7.25       | 0.00  | 0                | 0.00          |
| R204             | On | 03/02/2011 | Bond Future | 8.45   | Put        |           | 3,744.00000  | 4,064,000         | 7.25       | 0.00  | 0                | 0.00          |
| R206             | On | 05/08/2010 | Bond Future |        |            | 7.91300   | 7.85100      |                   | 3.25       | 0.00  | 0                | 0.00          |
| R206             | On | 05/08/2010 | Bond Future | 9.00   | Call       |           | 3,306.00000  | 3,124,000         | 3.65       | 0.00  | 0                | 0.00          |
| R206             | On | 05/08/2010 | Bond Future | 9.00   | Put        |           | 1.00000      | 1,000             | 3.65       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future |        |            | 8.00400   | 7.93800      |                   | 3.25       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.50   | Call       |           | 1,810.00000  | 1,670,000         | 3.44       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.50   | Put        |           | 282.00000    | 323,000           | 3.44       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.55   | Call       |           | 1,918.00000  | 1,774,000         | 3.46       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.55   | Put        |           | 255.00000    | 292,000           | 3.46       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.45   | Call       |           | 1,704.00000  | 1,568,000         | 3.42       | 0.00  | 0                | 0.00          |
| R206             | On | 04/11/2010 | Bond Future | 8.45   | Put        |           | 311.00000    | 356,000           | 3.42       | 0.00  | 0                | 0.00          |
| R206             | On | 03/02/2011 | Bond Future |        |            | 8.06600   | 7.99400      |                   | 3.00       | 0.00  | 0                | 0.00          |
| R206             | On | 03/02/2011 | Bond Future | 8.00   | Call       |           | 953.00000    | 861,000           | 3.05       | 0.00  | 0                | 0.00          |
| R206             | On | 03/02/2011 | Bond Future | 8.00   | Put        |           | 938.00000    | 1,029,000         | 3.05       | 0.00  | 0                | 0.00          |
| R206             | On | 03/02/2011 | Bond Future | 8.05   | Call       |           | 1,021.00000  | 925,000           | 3.06       | 0.00  | 0                | 0.00          |
| R206             | On | 03/02/2011 | Bond Future | 8.05   | Put        |           | 878.00000    | 966,000           | 3.06       | 0.00  | 0                | 0.00          |
| R206             | On | 03/02/2011 | Bond Future | 7.95   | Call       |           | 888.00000    | 800,000           | 3.04       | 0.00  | 0                | 0.00          |
| R206             | On | 03/02/2011 | Bond Future | 7.95   | Put        |           | 1,000.00000  | 1,096,000         | 3.04       | 0.00  | 0                | 0.00          |
| R207             | On | 05/08/2010 | Bond Future |        |            | 8.92700   | 8.84600      |                   | 7.75       | 0.00  | 0                | 4,639.00      |
| R207             | On | 05/08/2010 | Bond Future | 9.50   | Call       |           | 3,824.00000  | 3,382,000         | 8.41       | 0.00  | 0                | 0.00          |
| R207             | On | 05/08/2010 | Bond Future | 9.50   | Put        |           | 77.00000     | 110,000           | 8.41       | 0.00  | 0                | 150.00        |
| R207             | On | 05/08/2010 | Bond Future | 9.25   | Call       |           | 2,569.00000  | 2,177,000         | 8.19       | 0.00  | 0                | 0.00          |
| R207             | On | 05/08/2010 | Bond Future | 9.25   | Put        |           | 230.00000    | 313,000           | 8.19       | 0.00  | 0                | 100.00        |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R207             | On | 05/08/2010 | Bond Future | 8.25   | Put        |           | 3,658.00000  | 4,108,000         | 7.36       | 0.00  | 0                | 0.00          |
| R207             | On | 05/08/2010 | Bond Future | 8.25   | Call       |           | 58.00000     | 33,000            | 7.36       | 0.00  | 0                | 250.00        |
| R207             | On | 04/11/2010 | Bond Future |        |            | 9.00500   | 8.92100      |                   | 8.25       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 2,986.00000  | 2,669,000         | 8.70       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 1,115.00000  | 1,281,000         | 8.70       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 3,178.00000  | 2,851,000         | 8.75       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 1,028.00000  | 1,183,000         | 8.75       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 2,799.00000  | 2,493,000         | 8.65       | 0.00  | 0                | 0.00          |
| R207             | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 1,209.00000  | 1,386,000         | 8.65       | 0.00  | 0                | 0.00          |
| R207             | On | 03/02/2011 | Bond Future |        |            | 9.06700   | 8.97600      |                   | 8.25       | 0.00  | 0                | 0.00          |
| R207             | On | 03/02/2011 | Bond Future | 8.75   | Call       |           | 1,750.00000  | 1,536,000         | 8.25       | 0.00  | 0                | 0.00          |
| R207             | On | 03/02/2011 | Bond Future | 8.75   | Put        |           | 3,037.00000  | 3,335,000         | 8.25       | 0.00  | 0                | 0.00          |
| R207             | On | 03/02/2011 | Bond Future | 8.80   | Call       |           | 1,881.00000  | 1,657,000         | 8.30       | 0.00  | 0                | 0.00          |
| R207             | On | 03/02/2011 | Bond Future | 8.80   | Put        |           | 2,881.00000  | 3,169,000         | 8.30       | 0.00  | 0                | 0.00          |
| R207             | On | 03/02/2011 | Bond Future | 8.70   | Call       |           | 1,625.00000  | 1,421,000         | 8.20       | 0.00  | 0                | 0.00          |
| R207             | On | 03/02/2011 | Bond Future | 8.70   | Put        |           | 3,200.00000  | 3,508,000         | 8.20       | 0.00  | 0                | 0.00          |
| R208             | On | 05/08/2010 | Bond Future |        |            | 8.97500   | 8.89400      |                   | 8.25       | 0.00  | 0                | 11,317.00     |
| R208             | On | 05/08/2010 | Bond Future | 9.50   | Call       |           | 3,710.00000  | 3,257,000         | 8.96       | 0.00  | 0                | 0.00          |
| R208             | On | 05/08/2010 | Bond Future | 9.50   | Put        |           | 101.00000    | 142,000           | 8.96       | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future |        |            | 9.05000   | 8.96700      |                   | 9.25       | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future | 9.25   | Call       |           | 2,949.00000  | 2,631,000         | 9.75       | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future | 9.25   | Put        |           | 1,270.00000  | 1,449,000         | 9.75       | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future | 9.30   | Call       |           | 3,142.00000  | 2,815,000         | 9.80       | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future | 9.30   | Put        |           | 1,171.00000  | 1,341,000         | 9.80       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |             | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R208             | On | 04/11/2010 | Bond Future | 9.20   | Call       |           | 2,760.00000  | 2,454,000         | 9.70       | 0.00  | 0                | 0.00          |
| R208             | On | 04/11/2010 | Bond Future | 9.20   | Put        |           | 1,375.00000  | 1,565,000         | 9.70       | 0.00  | 0                | 0.00          |
| R208             | On | 03/02/2011 | Bond Future |        |            | 9.11000   | 9.02400      |                   | 9.00       | 0.00  | 0                | 0.00          |
| R208             | On | 03/02/2011 | Bond Future | 8.75   | Call       |           | 1,751.00000  | 1,546,000         | 9.00       | 0.00  | 0                | 0.00          |
| R208             | On | 03/02/2011 | Bond Future | 8.75   | Put        |           | 3,388.00000  | 3,689,000         | 9.00       | 0.00  | 0                | 0.00          |
| R208             | On | 03/02/2011 | Bond Future | 8.80   | Call       |           | 1,883.00000  | 1,669,000         | 9.05       | 0.00  | 0                | 0.00          |
| R208             | On | 03/02/2011 | Bond Future | 8.80   | Put        |           | 3,219.00000  | 3,510,000         | 9.05       | 0.00  | 0                | 0.00          |
| R208             | On | 03/02/2011 | Bond Future | 8.70   | Call       |           | 1,624.00000  | 1,429,000         | 8.95       | 0.00  | 0                | 0.00          |
| R208             | On | 03/02/2011 | Bond Future | 8.70   | Put        |           | 3,565.00000  | 3,875,000         | 8.95       | 0.00  | 0                | 0.00          |
| R209             | On | 05/08/2010 | Bond Future |        |            | 9.09500   | 9.00400      |                   | 12.75      | 0.00  | 0                | 2,417.00      |
| R209             | On | 05/08/2010 | Bond Future | 8.75   | Call       |           | 546.00000    | 365,000           | 12.75      | 0.00  | 0                | 0.00          |
| R209             | On | 05/08/2010 | Bond Future | 8.75   | Put        |           | 2,543.00000  | 3,056,000         | 12.75      | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future |        |            | 9.14900   | 9.05600      |                   | 14.25      | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future | 9.00   | Call       |           | 2,366.00000  | 2,027,000         | 14.62      | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future | 9.00   | Put        |           | 2,794.00000  | 3,158,000         | 14.62      | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future | 9.05   | Call       |           | 2,558.00000  | 2,202,000         | 14.69      | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future | 9.05   | Put        |           | 2,604.00000  | 2,950,000         | 14.69      | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future | 8.95   | Call       |           | 2,182.00000  | 1,860,000         | 14.54      | 0.00  | 0                | 0.00          |
| R209             | On | 04/11/2010 | Bond Future | 8.95   | Put        |           | 2,996.00000  | 3,377,000         | 14.54      | 0.00  | 0                | 0.00          |
| R209             | On | 03/02/2011 | Bond Future |        |            | 9.19100   | 9.09500      |                   | 14.00      | 0.00  | 0                | 0.00          |
| R209             | On | 03/02/2011 | Bond Future | 9.00   | Call       |           | 2,916.00000  | 2,572,000         | 14.00      | 0.00  | 0                | 0.00          |
| R209             | On | 03/02/2011 | Bond Future | 9.00   | Put        |           | 3,639.00000  | 4,015,000         | 14.00      | 0.00  | 0                | 0.00          |
| R209             | On | 03/02/2011 | Bond Future | 9.05   | Call       |           | 3,107.00000  | 2,749,000         | 14.08      | 0.00  | 0                | 0.00          |
| R209             | On | 03/02/2011 | Bond Future | 9.05   | Put        |           | 3,448.00000  | 3,809,000         | 14.08      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |              | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------|--------|------------|-----------|--------------|-------------------|------------|-------|------------------|---------------|
| R209             | On | 03/02/2011 | Bond Future  | 8.95   | Call       |           | 2,732.00000  | 2,401,000         | 13.93      | 0.00  | 0                | 0.00          |
| R209             | On | 03/02/2011 | Bond Future  | 8.95   | Put        |           | 3,841.00000  | 4,229,000         | 13.93      | 0.00  | 0                | 0.00          |
| TRT1             | On | 05/08/2010 | Index Future |        |            | 314.48200 | 315.79000    |                   |            | 0.00  | 0                | 100.00        |
| TRT1             | On | 04/11/2010 | Index Future |        |            | 319.71200 | 321.04200    |                   |            | 0.00  | 0                | 0.00          |

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**Total for Derivatives :** **666,709,172.20**      **95,339**      **584,703.00**

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**j-Bonds**

|      |    |            |           |  |  |          |          |  |  |      |   |      |
|------|----|------------|-----------|--|--|----------|----------|--|--|------|---|------|
| CGR5 | On | 23/07/2011 | Spot Bond |  |  | 15.67900 | 15.67900 |  |  | 0.00 | 0 | 0.00 |
| R153 | On | 31/08/2010 | Spot Bond |  |  | 7.36000  | 7.36000  |  |  | 0.00 | 0 | 0.00 |
| R155 | On | 31/08/2011 | Spot Bond |  |  | 6.99000  | 6.92000  |  |  | 0.00 | 0 | 0.00 |
| R157 | On | 15/09/2015 | Spot Bond |  |  | 8.06000  | 7.98000  |  |  | 0.00 | 0 | 0.00 |
| R186 | On | 21/12/2026 | Spot Bond |  |  | 9.10500  | 9.02500  |  |  | 0.00 | 0 | 0.00 |
| R201 | On | 21/12/2014 | Spot Bond |  |  | 7.95500  | 7.89000  |  |  | 0.00 | 0 | 0.00 |
| R203 | On | 15/09/2017 | Spot Bond |  |  | 8.73000  | 8.65000  |  |  | 0.00 | 0 | 0.00 |
| R204 | On | 21/12/2018 | Spot Bond |  |  | 8.82000  | 8.74000  |  |  | 0.00 | 0 | 0.00 |
| R206 | On | 15/01/2014 | Spot Bond |  |  | 7.88000  | 7.81000  |  |  | 0.00 | 0 | 0.00 |
| R207 | On | 15/01/2020 | Spot Bond |  |  | 8.89000  | 8.81000  |  |  | 0.00 | 0 | 0.00 |
| R208 | On | 31/03/2021 | Spot Bond |  |  | 8.93500  | 8.85500  |  |  | 0.00 | 0 | 0.00 |
| R209 | On | 31/03/2036 | Spot Bond |  |  | 9.06000  | 8.98000  |  |  | 0.00 | 0 | 0.00 |

| Contract Details           | Strike | Call / Put | MTM Yield | Previous MTM | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest     |
|----------------------------|--------|------------|-----------|--------------|-------------------|------------|-----------------------|------------------|-------------------|
| <b>Total for j-Bonds :</b> |        |            |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0.00</b>       |
| <b>Grand Total:</b>        |        |            |           |              |                   |            | <b>666,709,172.20</b> | <b>95,339</b>    | <b>584,703.00</b> |