

# Daily MTM Report

Daily summary for 17/10/2008

| Contract Details        | Strike | Call/<br>Put | MTM      | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| <b><u>i-Bonds</u></b>   |        |              |          |       |                 |                      |            |       |                     |                  |
| CGR2 On 19/01/2009 Bond |        |              | 19.27500 |       | 19.27500        |                      |            | 0.00  | 0                   | 0.00             |
| R153 On 31/08/2010 Bond |        |              | 9.53000  |       | 9.57000         |                      |            | 0.00  | 0                   | 0.00             |
| R157 On 15/09/2015 Bond |        |              | 9.28500  |       | 9.34500         |                      |            | 0.00  | 0                   | 0.00             |
| R186 On 21/12/2026 Bond |        |              | 9.01500  |       | 9.08000         |                      |            | 0.00  | 0                   | 0.00             |
| R196 On 28/02/2009 Bond |        |              | 12.16100 |       | 12.17400        |                      |            | 0.00  | 0                   | 0.00             |
| R201 On 21/12/2014 Bond |        |              | 9.41000  |       | 9.46500         |                      |            | 0.00  | 0                   | 0.00             |
| R203 On 15/09/2017 Bond |        |              | 9.28500  |       | 9.35000         |                      |            | 0.00  | 0                   | 0.00             |
| R204 On 21/12/2018 Bond |        |              | 9.28500  |       | 9.34500         |                      |            | 0.00  | 0                   | 0.00             |
| R206 On 15/01/2014 Bond |        |              | 9.42000  |       | 9.47500         |                      |            | 0.00  | 0                   | 0.00             |
| R207 On 15/01/2020 Bond |        |              | 9.26500  |       | 9.33000         |                      |            | 0.00  | 0                   | 0.00             |
| R208 On 31/03/2021 Bond |        |              | 9.23100  |       | 9.29800         |                      |            | 0.00  | 0                   | 0.00             |

| Contract Details          | Strike | Call/<br>Put | MTM | Yield   | Previous<br>MTM | Premium on<br>Option | Volatility | Value       | Contracts<br>Traded | Open<br>Interest |
|---------------------------|--------|--------------|-----|---------|-----------------|----------------------|------------|-------------|---------------------|------------------|
| R209 On 31/03/2036 Bond   |        |              |     | 8.61500 | 8.70000         |                      |            | 0.00        | 0                   | 0.00             |
| <b>Total for j-Bonds:</b> |        |              |     |         |                 |                      |            | <b>0.00</b> | <b>0</b>            | <b>0.00</b>      |

## Derivatives

|                                      |       |      |          |  |             |       |       |                  |        |            |
|--------------------------------------|-------|------|----------|--|-------------|-------|-------|------------------|--------|------------|
| \$ / R On 12/12/2008 Currency Future |       |      | 10.23680 |  | 10.52430    |       | 44.17 | 582,955,049.60   | 56,947 | 279,399.00 |
| \$ / R On 12/12/2008 Currency Future | 10.50 | Call |          |  | 754.00000   | 604   | 44.98 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 10.50 | Put  |          |  | 730.00000   | 867   | 44.98 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 10.80 | Call |          |  | 0.00000     | 506   | 45.95 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 10.80 | Put  |          |  | 0.00000     | 1,069 | 45.95 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.60  | Call |          |  | 1,237.00000 | 1,016 | 41.90 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.60  | Put  |          |  | 313.00000   | 379   | 41.90 | 7,580,000,000.00 | 20,000 | 20,000.00  |
| \$ / R On 12/12/2008 Currency Future | 9.55  | Call |          |  | 1,270.00000 | 1,045 | 41.74 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.55  | Put  |          |  | 296.00000   | 358   | 41.74 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.10  | Call |          |  | 1,595.00000 | 1,340 | 40.49 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.10  | Put  |          |  | 170.00000   | 203   | 40.49 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.40  | Call |          |  | 1,373.00000 | 1,137 | 41.27 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.40  | Put  |          |  | 249.00000   | 300   | 41.27 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.30  | Call |          |  | 1,445.00000 | 1,201 | 40.95 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.30  | Put  |          |  | 220.00000   | 264   | 40.95 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.50  | Call |          |  | 1,304.00000 | 1,075 | 41.58 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.50  | Put  |          |  | 279.00000   | 338   | 41.58 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.20  | Call |          |  | 1,519.00000 | 1,269 | 40.69 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.20  | Put  |          |  | 194.00000   | 232   | 40.69 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.40  | Call |          |  | 1,373.00000 | 1,137 | 41.27 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.40  | Put  |          |  | 249.00000   | 300   | 41.27 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.00  | Call |          |  | 1,673.00000 | 1,413 | 40.29 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.00  | Put  |          |  | 148.00000   | 177   | 40.29 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.05  | Call |          |  | 1,633.00000 | 1,376 | 40.39 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 9.05  | Put  |          |  | 159.00000   | 190   | 40.39 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 8.60  | Call |          |  | 2,005.00000 | 1,731 | 39.52 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 8.60  | Put  |          |  | 81.00000    | 95    | 39.52 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 8.85  | Call |          |  | 1,794.00000 | 1,528 | 39.98 | 0.00             | 0      | 20,000.00  |
| \$ / R On 12/12/2008 Currency Future | 8.85  | Put  |          |  | 120.00000   | 141   | 39.98 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 8.45  | Call |          |  | 2,137.00000 | 1,859 | 39.26 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 8.45  | Put  |          |  | 63.00000    | 73    | 39.26 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 8.40  | Call |          |  | 2,182.00000 | 1,903 | 39.17 | 0.00             | 0      | 20.00      |
| \$ / R On 12/12/2008 Currency Future | 8.40  | Put  |          |  | 58.00000    | 66    | 39.17 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 8.35  | Call |          |  | 2,228.00000 | 1,947 | 39.08 | 0.00             | 0      | 0.00       |
| \$ / R On 12/12/2008 Currency Future | 8.35  | Put  |          |  | 53.00000    | 60    | 39.08 | 0.00             | 0      | 0.00       |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 12/12/2008 Currency Future | 8.25   | Call         |     |       | 2,319.00000     | 2,036                | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.25   | Put          |     |       | 45.00000        | 49                   | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.30   | Call         |     |       | 2,273.00000     | 1,991                | 39.00      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.30   | Put          |     |       | 49.00000        | 55                   | 39.00      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.10   | Call         |     |       | 2,459.00000     | 2,174                | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.10   | Put          |     |       | 34.00000        | 37                   | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.00   | Call         |     |       | 2,553.00000     | 2,267                | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.00   | Put          |     |       | 28.00000        | 31                   | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.50   | Call         |     |       | 2,093.00000     | 1,816                | 39.34      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.50   | Put          |     |       | 68.00000        | 79                   | 39.34      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 7.90   | Call         |     |       | 2,648.00000     | 2,362                | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 7.90   | Put          |     |       | 23.00000        | 25                   | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.10   | Call         |     |       | 2,459.00000     | 2,174                | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.10   | Put          |     |       | 34.00000        | 37                   | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.20   | Call         |     |       | 2,365.00000     | 2,082                | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.20   | Put          |     |       | 41.00000        | 45                   | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.70   | Call         |     |       | 1,919.00000     | 1,648                | 39.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.70   | Put          |     |       | 95.00000        | 112                  | 39.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.20   | Call         |     |       | 2,365.00000     | 2,082                | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.20   | Put          |     |       | 41.00000        | 45                   | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.60   | Call         |     |       | 2,005.00000     | 1,731                | 39.52      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.60   | Put          |     |       | 81.00000        | 95                   | 39.52      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.80   | Call         |     |       | 1,835.00000     | 1,568                | 39.88      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.80   | Put          |     |       | 111.00000       | 131                  | 39.88      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 7.70   | Call         |     |       | 2,840.00000     | 2,553                | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 7.70   | Put          |     |       | 15.00000        | 16                   | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 7.80   | Call         |     |       | 2,743.00000     | 2,457                | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 7.80   | Put          |     |       | 19.00000        | 20                   | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 7.90   | Call         |     |       | 2,648.00000     | 2,362                | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 7.90   | Put          |     |       | 23.00000        | 25                   | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.30   | Call         |     |       | 2,273.00000     | 1,991                | 39.00      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.30   | Put          |     |       | 49.00000        | 55                   | 39.00      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 7.85   | Call         |     |       | 2,695.00000     | 2,409                | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 7.85   | Put          |     |       | 21.00000        | 22                   | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 7.95   | Call         |     |       | 2,600.00000     | 2,315                | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 7.95   | Put          |     |       | 26.00000        | 28                   | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.05   | Call         |     |       | 2,506.00000     | 2,221                | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.05   | Put          |     |       | 31.00000        | 34                   | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.15   | Call         |     |       | 2,412.00000     | 2,128                | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.15   | Put          |     |       | 38.00000        | 41                   | 38.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.55   | Call         |     |       | 2,049.00000     | 1,774                | 39.43      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.55   | Put          |     |       | 74.00000        | 87                   | 39.43      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.65   | Call         |     |       | 1,962.00000     | 1,690                | 39.60      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.65   | Put          |     |       | 88.00000        | 103                  | 39.60      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.90   | Call         |     |       | 1,753.00000     | 1,489                | 40.08      | 0.00  | 0                   | 0.00             |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 12/12/2008 Currency Future | 8.90   | Put          |     |       | 129.00000       | 153                  | 40.08      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.70   | Call         |     |       | 1,919.00000     | 1,648                | 39.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.70   | Put          |     |       | 95.00000        | 112                  | 39.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.80   | Call         |     |       | 1,835.00000     | 1,568                | 39.88      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.80   | Put          |     |       | 111.00000       | 131                  | 39.88      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.75   | Call         |     |       | 1,877.00000     | 1,608                | 39.78      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.75   | Put          |     |       | 103.00000       | 121                  | 39.78      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.85   | Call         |     |       | 1,794.00000     | 1,528                | 39.98      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.85   | Put          |     |       | 120.00000       | 141                  | 39.98      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.95   | Call         |     |       | 1,713.00000     | 1,451                | 40.19      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.95   | Put          |     |       | 138.00000       | 164                  | 40.19      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.15   | Call         |     |       | 1,556.00000     | 1,304                | 40.59      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.15   | Put          |     |       | 182.00000       | 217                  | 40.59      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.25   | Call         |     |       | 1,481.00000     | 1,234                | 40.80      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.25   | Put          |     |       | 207.00000       | 248                  | 40.80      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.35   | Call         |     |       | 1,409.00000     | 1,169                | 41.11      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.35   | Put          |     |       | 234.00000       | 282                  | 41.11      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.45   | Call         |     |       | 1,338.00000     | 1,105                | 41.43      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.45   | Put          |     |       | 264.00000       | 319                  | 41.43      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.10   | Call         |     |       | 1,595.00000     | 1,340                | 40.49      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.10   | Put          |     |       | 170.00000       | 203                  | 40.49      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.20   | Call         |     |       | 1,519.00000     | 1,269                | 40.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.20   | Put          |     |       | 194.00000       | 232                  | 40.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.80   | Call         |     |       | 1,112.00000     | 906                  | 42.55      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.80   | Put          |     |       | 388.00000       | 470                  | 42.55      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.00  | Call         |     |       | 996.00000       | 808                  | 43.27      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.00  | Put          |     |       | 472.00000       | 571                  | 43.27      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.20  | Call         |     |       | 892.00000       | 720                  | 43.99      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.20  | Put          |     |       | 568.00000       | 683                  | 43.99      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.40   | Call         |     |       | 2,182.00000     | 1,903                | 39.17      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 8.40   | Put          |     |       | 58.00000        | 66                   | 39.17      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.80   | Call         |     |       | 1,112.00000     | 906                  | 42.55      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.80   | Put          |     |       | 388.00000       | 470                  | 42.55      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.70   | Call         |     |       | 1,173.00000     | 960                  | 42.21      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.70   | Put          |     |       | 349.00000       | 423                  | 42.21      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.90   | Call         |     |       | 1,053.00000     | 856                  | 42.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.90   | Put          |     |       | 428.00000       | 519                  | 42.91      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.10  | Call         |     |       | 943.00000       | 763                  | 43.63      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.10  | Put          |     |       | 519.00000       | 626                  | 43.63      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.30  | Call         |     |       | 844.00000       | 679                  | 44.33      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.30  | Put          |     |       | 619.00000       | 743                  | 44.33      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.70   | Call         |     |       | 1,173.00000     | 960                  | 42.21      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.70   | Put          |     |       | 349.00000       | 423                  | 42.21      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.10  | Call         |     |       | 943.00000       | 763                  | 43.63      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.10  | Put          |     |       | 519.00000       | 626                  | 43.63      | 0.00  | 0                   | 0.00             |

| Contract Details                     | Strike | Call/<br>Put | MTM      | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value        | Contracts<br>Traded | Open<br>Interest |
|--------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|--------------|---------------------|------------------|
| \$ / R On 12/12/2008 Currency Future | 9.30   | Call         |          |       | 1,445.00000     | 1,201                | 40.95      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.30   | Put          |          |       | 220.00000       | 264                  | 40.95      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.75   | Call         |          |       | 1,142.00000     | 932                  | 42.37      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.75   | Put          |          |       | 368.00000       | 446                  | 42.37      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.95   | Call         |          |       | 1,024.00000     | 832                  | 43.09      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 9.95   | Put          |          |       | 450.00000       | 545                  | 43.09      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.15  | Call         |          |       | 917.00000       | 741                  | 43.81      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.15  | Put          |          |       | 543.00000       | 654                  | 43.81      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.35  | Call         |          |       | 820.00000       | 660                  | 44.49      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.35  | Put          |          |       | 646.00000       | 773                  | 44.49      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 11.00  | Call         |          |       | 561.00000       | 450                  | 46.62      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 11.00  | Put          |          |       | 1,037.00000     | 1,213                | 46.62      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 11.50  | Call         |          |       | 416.00000       | 337                  | 48.27      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 11.50  | Put          |          |       | 1,392.00000     | 1,600                | 48.27      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 12.00  | Call         |          |       | 308.00000       | 252                  | 49.79      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 12.00  | Put          |          |       | 1,784.00000     | 2,016                | 49.79      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 12.50  | Call         |          |       | 228.00000       | 182                  | 50.50      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 12.50  | Put          |          |       | 2,203.00000     | 2,446                | 50.50      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.25  | Call         |          |       | 0.00000         | 700                  | 44.17      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.25  | Put          |          |       | 0.00000         | 713                  | 44.17      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.75  | Call         |          |       | 0.00000         | 521                  | 45.78      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 10.75  | Put          |          |       | 0.00000         | 1,034                | 45.78      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 11.25  | Call         |          |       | 0.00000         | 389                  | 47.46      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 11.25  | Put          |          |       | 0.00000         | 1,402                | 47.46      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 11.75  | Call         |          |       | 0.00000         | 292                  | 49.07      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 11.75  | Put          |          |       | 0.00000         | 1,805                | 49.07      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 12.25  | Call         |          |       | 0.00000         | 219                  | 50.50      | 0.00         | 0                   | 0.00             |
| \$ / R On 12/12/2008 Currency Future | 12.25  | Put          |          |       | 0.00000         | 2,232                | 50.50      | 0.00         | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future |        |              | 10.46390 |       | 10.75510        |                      | 36.18      | 1,444,018.20 | 138                 | 35,449.00        |
| \$ / R On 16/03/2009 Currency Future | 10.75  | Call         |          |       | 1,037.00000     | 860                  | 36.82      | 0.00         | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.75  | Put          |          |       | 1,032.00000     | 1,146                | 36.82      | 0.00         | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.75   | Call         |          |       | 1,549.00000     | 1,310                | 35.25      | 0.00         | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.75   | Put          |          |       | 544.00000       | 596                  | 35.25      | 0.00         | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.30   | Call         |          |       | 1,843.00000     | 1,589                | 35.25      | 0.00         | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.30   | Put          |          |       | 388.00000       | 425                  | 35.25      | 0.00         | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.50   | Call         |          |       | 1,708.00000     | 1,460                | 35.25      | 0.00         | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.50   | Put          |          |       | 453.00000       | 497                  | 35.25      | 0.00         | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.70   | Call         |          |       | 1,580.00000     | 1,339                | 35.25      | 0.00         | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.70   | Put          |          |       | 525.00000       | 575                  | 35.25      | 0.00         | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.40   | Call         |          |       | 1,775.00000     | 1,524                | 35.25      | 0.00         | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.40   | Put          |          |       | 420.00000       | 460                  | 35.25      | 0.00         | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.60   | Call         |          |       | 1,643.00000     | 1,399                | 35.25      | 0.00         | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.60   | Put          |          |       | 488.00000       | 535                  | 35.25      | 0.00         | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.20   | Call         |          |       | 1,913.00000     | 1,655                | 35.25      | 0.00         | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.20   | Put          |          |       | 358.00000       | 392                  | 35.25      | 0.00         | 0                   | 0.00             |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 16/03/2009 Currency Future | 8.75   | Call         |     |       | 2,246.00000     | 1,977                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.75   | Put          |     |       | 241.00000       | 263                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.80   | Call         |     |       | 2,208.00000     | 1,939                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.80   | Put          |     |       | 252.00000       | 276                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.60   | Call         |     |       | 2,364.00000     | 2,091                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.60   | Put          |     |       | 209.00000       | 227                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.60   | Call         |     |       | 2,364.00000     | 2,091                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.60   | Put          |     |       | 209.00000       | 227                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.55   | Call         |     |       | 2,404.00000     | 2,130                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.55   | Put          |     |       | 199.00000       | 216                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.40   | Call         |     |       | 2,526.00000     | 2,249                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.40   | Put          |     |       | 171.00000       | 185                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.45   | Call         |     |       | 2,485.00000     | 2,209                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.45   | Put          |     |       | 180.00000       | 195                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.50   | Call         |     |       | 2,444.00000     | 2,170                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.50   | Put          |     |       | 189.00000       | 206                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.30   | Call         |     |       | 2,609.00000     | 2,330                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.30   | Put          |     |       | 154.00000       | 167                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.55   | Call         |     |       | 2,404.00000     | 2,130                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.55   | Put          |     |       | 199.00000       | 216                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.05   | Call         |     |       | 2,822.00000     | 2,539                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.05   | Put          |     |       | 117.00000       | 126                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.15   | Call         |     |       | 2,736.00000     | 2,455                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.15   | Put          |     |       | 131.00000       | 141                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.25   | Call         |     |       | 2,651.00000     | 2,372                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.25   | Put          |     |       | 146.00000       | 158                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.35   | Call         |     |       | 2,567.00000     | 2,290                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.35   | Put          |     |       | 162.00000       | 176                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.65   | Call         |     |       | 2,324.00000     | 2,053                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.65   | Put          |     |       | 219.00000       | 239                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.85   | Call         |     |       | 2,169.00000     | 1,902                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.85   | Put          |     |       | 264.00000       | 289                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.35   | Call         |     |       | 2,567.00000     | 2,290                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.35   | Put          |     |       | 162.00000       | 176                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.45   | Call         |     |       | 2,485.00000     | 2,209                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.45   | Put          |     |       | 180.00000       | 195                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.85   | Call         |     |       | 2,169.00000     | 1,902                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.85   | Put          |     |       | 264.00000       | 289                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.95   | Call         |     |       | 2,094.00000     | 1,830                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.95   | Put          |     |       | 289.00000       | 316                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 7.90   | Call         |     |       | 2,953.00000     | 2,669                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 7.90   | Put          |     |       | 98.00000        | 105                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.00   | Call         |     |       | 2,865.00000     | 2,582                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.00   | Put          |     |       | 110.00000       | 118                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.10   | Call         |     |       | 2,778.00000     | 2,497                | 35.25      | 0.00  | 0                   | 0.00             |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 16/03/2009 Currency Future | 8.10   | Put          |     |       | 123.00000       | 133                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.20   | Call         |     |       | 2,693.00000     | 2,413                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.20   | Put          |     |       | 138.00000       | 149                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.70   | Call         |     |       | 2,285.00000     | 2,015                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.70   | Put          |     |       | 230.00000       | 251                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.10   | Call         |     |       | 2,778.00000     | 2,497                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.10   | Put          |     |       | 123.00000       | 133                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.20   | Call         |     |       | 2,693.00000     | 2,413                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.20   | Put          |     |       | 138.00000       | 149                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.70   | Call         |     |       | 2,285.00000     | 2,015                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.70   | Put          |     |       | 230.00000       | 251                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.80   | Call         |     |       | 2,208.00000     | 1,939                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.80   | Put          |     |       | 252.00000       | 276                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.90   | Call         |     |       | 2,132.00000     | 1,866                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.90   | Put          |     |       | 276.00000       | 302                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.05   | Call         |     |       | 2,822.00000     | 2,539                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.05   | Put          |     |       | 117.00000       | 126                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.15   | Call         |     |       | 2,736.00000     | 2,455                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.15   | Put          |     |       | 131.00000       | 141                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.65   | Call         |     |       | 2,324.00000     | 2,053                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.65   | Put          |     |       | 219.00000       | 239                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.30   | Call         |     |       | 2,609.00000     | 2,330                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.30   | Put          |     |       | 154.00000       | 167                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.00   | Call         |     |       | 2,057.00000     | 1,794                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.00   | Put          |     |       | 302.00000       | 330                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.10   | Call         |     |       | 1,984.00000     | 1,724                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.10   | Put          |     |       | 329.00000       | 360                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.20   | Call         |     |       | 1,913.00000     | 1,655                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.20   | Put          |     |       | 358.00000       | 392                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.10   | Call         |     |       | 1,984.00000     | 1,724                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.10   | Put          |     |       | 329.00000       | 360                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.40   | Call         |     |       | 1,775.00000     | 1,524                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.40   | Put          |     |       | 420.00000       | 460                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.60   | Call         |     |       | 1,643.00000     | 1,399                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.60   | Put          |     |       | 488.00000       | 535                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.70   | Call         |     |       | 1,580.00000     | 1,339                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.70   | Put          |     |       | 525.00000       | 575                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.90   | Call         |     |       | 2,132.00000     | 1,866                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 8.90   | Put          |     |       | 276.00000       | 302                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.30   | Call         |     |       | 1,843.00000     | 1,589                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.30   | Put          |     |       | 388.00000       | 425                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.80   | Call         |     |       | 1,518.00000     | 1,281                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.80   | Put          |     |       | 563.00000       | 618                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.90   | Call         |     |       | 1,458.00000     | 1,225                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.90   | Put          |     |       | 603.00000       | 661                  | 35.25      | 0.00  | 0                   | 0.00             |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 16/03/2009 Currency Future | 10.00  | Call         |     |       | 1,400.00000     | 1,171                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.00  | Put          |     |       | 645.00000       | 707                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.80   | Call         |     |       | 1,518.00000     | 1,281                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.80   | Put          |     |       | 563.00000       | 618                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.90   | Call         |     |       | 1,458.00000     | 1,225                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.90   | Put          |     |       | 603.00000       | 661                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.10  | Call         |     |       | 1,343.00000     | 1,122                | 35.41      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.10  | Put          |     |       | 688.00000       | 758                  | 35.41      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.35   | Call         |     |       | 1,809.00000     | 1,556                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.35   | Put          |     |       | 403.00000       | 442                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.45   | Call         |     |       | 1,741.00000     | 1,492                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.45   | Put          |     |       | 436.00000       | 478                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.55   | Call         |     |       | 1,675.00000     | 1,430                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.55   | Put          |     |       | 470.00000       | 516                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.65   | Call         |     |       | 1,611.00000     | 1,369                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.65   | Put          |     |       | 506.00000       | 555                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.85   | Call         |     |       | 1,488.00000     | 1,253                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.85   | Put          |     |       | 583.00000       | 639                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.95   | Call         |     |       | 1,429.00000     | 1,198                | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 9.95   | Put          |     |       | 624.00000       | 684                  | 35.25      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.05  | Call         |     |       | 1,371.00000     | 1,144                | 35.26      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.05  | Put          |     |       | 666.00000       | 730                  | 35.26      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.15  | Call         |     |       | 1,315.00000     | 1,101                | 35.57      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.15  | Put          |     |       | 710.00000       | 787                  | 35.57      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.35  | Call         |     |       | 1,208.00000     | 1,013                | 35.97      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.35  | Put          |     |       | 803.00000       | 899                  | 35.97      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.45  | Call         |     |       | 1,164.00000     | 972                  | 36.18      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.45  | Put          |     |       | 859.00000       | 958                  | 36.18      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.55  | Call         |     |       | 1,121.00000     | 933                  | 36.39      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.55  | Put          |     |       | 916.00000       | 1,019                | 36.39      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.65  | Call         |     |       | 1,080.00000     | 896                  | 36.61      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.65  | Put          |     |       | 974.00000       | 1,082                | 36.61      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.85  | Call         |     |       | 997.00000       | 826                  | 37.04      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.85  | Put          |     |       | 1,092.00000     | 1,212                | 37.04      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.95  | Call         |     |       | 958.00000       | 787                  | 37.04      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.95  | Put          |     |       | 1,152.00000     | 1,273                | 37.04      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 11.05  | Call         |     |       | 920.00000       | 750                  | 37.04      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 11.05  | Put          |     |       | 1,215.00000     | 1,336                | 37.04      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 11.15  | Call         |     |       | 884.00000       | 714                  | 37.04      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 11.15  | Put          |     |       | 1,279.00000     | 1,401                | 37.04      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.05  | Call         |     |       | 0.00000         | 1,144                | 35.26      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.05  | Put          |     |       | 0.00000         | 730                  | 35.26      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.15  | Call         |     |       | 0.00000         | 1,101                | 35.57      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.15  | Put          |     |       | 0.00000         | 787                  | 35.57      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.25  | Call         |     |       | 0.00000         | 1,056                | 35.76      | 0.00  | 0                   | 0.00             |



| Contract Details                     | Strike | Call/<br>Put | MTM      | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|--------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 16/03/2009 Currency Future | 10.25  | Put          |          |       | 0.00000         | 842                  | 35.76      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.55  | Call         |          |       | 0.00000         | 933                  | 36.39      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.55  | Put          |          |       | 0.00000         | 1,019                | 36.39      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.65  | Call         |          |       | 0.00000         | 896                  | 36.61      | 0.00  | 0                   | 0.00             |
| \$ / R On 16/03/2009 Currency Future | 10.65  | Put          |          |       | 0.00000         | 1,082                | 36.61      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future |        |              | 10.67630 |       | 10.97210        |                      | 33.37      | 0.00  | 0                   | 2,165.00         |
| \$ / R On 12/06/2009 Currency Future | 10.95  | Call         |          |       | 1,207.00000     | 1,042                | 33.81      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.95  | Put          |          |       | 1,185.00000     | 1,316                | 33.81      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.95   | Call         |          |       | 1,700.00000     | 1,484                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.95   | Put          |          |       | 678.00000       | 758                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.50   | Call         |          |       | 1,981.00000     | 1,749                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.50   | Put          |          |       | 509.00000       | 572                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.70   | Call         |          |       | 1,853.00000     | 1,627                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.70   | Put          |          |       | 581.00000       | 651                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.90   | Call         |          |       | 1,730.00000     | 1,512                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.90   | Put          |          |       | 658.00000       | 736                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.60   | Call         |          |       | 1,916.00000     | 1,687                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.60   | Put          |          |       | 544.00000       | 611                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.80   | Call         |          |       | 1,791.00000     | 1,569                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.80   | Put          |          |       | 619.00000       | 693                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.40   | Call         |          |       | 2,047.00000     | 1,812                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.40   | Put          |          |       | 475.00000       | 535                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.95   | Call         |          |       | 2,364.00000     | 2,113                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.95   | Put          |          |       | 342.00000       | 387                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.95   | Call         |          |       | 2,364.00000     | 2,113                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.95   | Put          |          |       | 342.00000       | 387                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.80   | Call         |          |       | 2,475.00000     | 2,221                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.80   | Put          |          |       | 303.00000       | 344                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.75   | Call         |          |       | 2,513.00000     | 2,257                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.75   | Put          |          |       | 291.00000       | 331                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.70   | Call         |          |       | 2,551.00000     | 2,294                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.70   | Put          |          |       | 279.00000       | 318                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.60   | Call         |          |       | 2,629.00000     | 2,369                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.60   | Put          |          |       | 257.00000       | 292                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.65   | Call         |          |       | 2,590.00000     | 2,331                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.65   | Put          |          |       | 268.00000       | 305                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.45   | Call         |          |       | 2,747.00000     | 2,483                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.45   | Put          |          |       | 225.00000       | 257                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.65   | Call         |          |       | 2,590.00000     | 2,331                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.65   | Put          |          |       | 268.00000       | 305                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.85   | Call         |          |       | 2,438.00000     | 2,185                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.85   | Put          |          |       | 316.00000       | 358                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.25   | Call         |          |       | 2,910.00000     | 2,641                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.25   | Put          |          |       | 187.00000       | 215                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.35   | Call         |          |       | 2,828.00000     | 2,561                | 32.69      | 0.00  | 0                   | 0.00             |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 12/06/2009 Currency Future | 8.35   | Put          |     |       | 206.00000       | 235                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.55   | Call         |     |       | 2,668.00000     | 2,407                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.55   | Put          |     |       | 246.00000       | 280                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.05   | Call         |     |       | 2,291.00000     | 2,044                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.05   | Put          |     |       | 369.00000       | 418                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.15   | Call         |     |       | 2,220.00000     | 1,976                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.15   | Put          |     |       | 398.00000       | 449                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.30   | Call         |     |       | 2,869.00000     | 2,601                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.30   | Put          |     |       | 196.00000       | 225                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.40   | Call         |     |       | 2,787.00000     | 2,522                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.40   | Put          |     |       | 215.00000       | 246                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.50   | Call         |     |       | 2,707.00000     | 2,445                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.50   | Put          |     |       | 235.00000       | 269                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.90   | Call         |     |       | 2,401.00000     | 2,149                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.90   | Put          |     |       | 328.00000       | 373                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.00   | Call         |     |       | 2,327.00000     | 2,078                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.00   | Put          |     |       | 355.00000       | 402                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.10   | Call         |     |       | 2,255.00000     | 2,010                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.10   | Put          |     |       | 383.00000       | 433                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.05   | Call         |     |       | 3,077.00000     | 2,804                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.05   | Put          |     |       | 154.00000       | 177                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.15   | Call         |     |       | 2,992.00000     | 2,722                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.15   | Put          |     |       | 170.00000       | 195                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.55   | Call         |     |       | 2,668.00000     | 2,407                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.55   | Put          |     |       | 246.00000       | 280                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.45   | Call         |     |       | 2,747.00000     | 2,483                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.45   | Put          |     |       | 225.00000       | 257                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.20   | Call         |     |       | 2,951.00000     | 2,681                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.20   | Put          |     |       | 179.00000       | 205                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.40   | Call         |     |       | 2,787.00000     | 2,522                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.40   | Put          |     |       | 215.00000       | 246                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.90   | Call         |     |       | 2,401.00000     | 2,149                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.90   | Put          |     |       | 328.00000       | 373                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.60   | Call         |     |       | 2,629.00000     | 2,369                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.60   | Put          |     |       | 257.00000       | 292                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.70   | Call         |     |       | 2,551.00000     | 2,294                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.70   | Put          |     |       | 279.00000       | 318                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.80   | Call         |     |       | 2,475.00000     | 2,221                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 8.80   | Put          |     |       | 303.00000       | 344                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.10   | Call         |     |       | 2,255.00000     | 2,010                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.10   | Put          |     |       | 383.00000       | 433                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.20   | Call         |     |       | 2,184.00000     | 1,942                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.20   | Put          |     |       | 412.00000       | 466                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.30   | Call         |     |       | 2,115.00000     | 1,876                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.30   | Put          |     |       | 443.00000       | 500                  | 32.69      | 0.00  | 0                   | 0.00             |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| \$ / R On 12/06/2009 Currency Future | 9.20   | Call         |     |       | 2,184.00000     | 1,942                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.20   | Put          |     |       | 412.00000       | 466                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.70   | Call         |     |       | 1,853.00000     | 1,627                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.70   | Put          |     |       | 581.00000       | 651                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.60   | Call         |     |       | 1,916.00000     | 1,687                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.60   | Put          |     |       | 544.00000       | 611                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.00  | Call         |     |       | 1,671.00000     | 1,457                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.00  | Put          |     |       | 699.00000       | 781                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.10  | Call         |     |       | 1,613.00000     | 1,403                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.10  | Put          |     |       | 741.00000       | 827                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.20  | Call         |     |       | 1,557.00000     | 1,351                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.20  | Put          |     |       | 785.00000       | 874                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.30   | Call         |     |       | 2,115.00000     | 1,876                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.30   | Put          |     |       | 443.00000       | 500                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.80   | Call         |     |       | 1,791.00000     | 1,569                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.80   | Put          |     |       | 619.00000       | 693                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.10  | Call         |     |       | 1,613.00000     | 1,403                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.10  | Put          |     |       | 741.00000       | 827                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.30  | Call         |     |       | 1,502.00000     | 1,300                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.30  | Put          |     |       | 830.00000       | 923                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.40   | Call         |     |       | 2,047.00000     | 1,812                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.40   | Put          |     |       | 475.00000       | 535                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.90   | Call         |     |       | 1,730.00000     | 1,512                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.90   | Put          |     |       | 658.00000       | 736                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.55   | Call         |     |       | 1,948.00000     | 1,718                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.55   | Put          |     |       | 526.00000       | 592                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.65   | Call         |     |       | 1,884.00000     | 1,657                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.65   | Put          |     |       | 562.00000       | 631                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.75   | Call         |     |       | 1,822.00000     | 1,598                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.75   | Put          |     |       | 599.00000       | 672                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.85   | Call         |     |       | 1,760.00000     | 1,540                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 9.85   | Put          |     |       | 638.00000       | 714                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.05  | Call         |     |       | 1,642.00000     | 1,430                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.05  | Put          |     |       | 720.00000       | 803                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.15  | Call         |     |       | 1,585.00000     | 1,377                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.15  | Put          |     |       | 763.00000       | 850                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.25  | Call         |     |       | 1,530.00000     | 1,325                | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.25  | Put          |     |       | 808.00000       | 899                  | 32.69      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.35  | Call         |     |       | 1,476.00000     | 1,278                | 32.78      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.35  | Put          |     |       | 853.00000       | 951                  | 32.78      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.55  | Call         |     |       | 1,372.00000     | 1,193                | 33.11      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.55  | Put          |     |       | 950.00000       | 1,067                | 33.11      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.65  | Call         |     |       | 1,330.00000     | 1,153                | 33.28      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.65  | Put          |     |       | 1,008.00000     | 1,127                | 33.28      | 0.00  | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.75  | Call         |     |       | 1,291.00000     | 1,115                | 33.46      | 0.00  | 0                   | 0.00             |

| Contract Details                     | Strike | Call/<br>Put | MTM      | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value         | Contracts<br>Traded | Open<br>Interest |
|--------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|---------------|---------------------|------------------|
| \$ / R On 12/06/2009 Currency Future | 10.75  | Put          |          |       | 1,069.00000     | 1,188                | 33.46      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.85  | Call         |          |       | 1,248.00000     | 1,078                | 33.63      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.85  | Put          |          |       | 1,126.00000     | 1,251                | 33.63      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 11.05  | Call         |          |       | 1,167.00000     | 1,008                | 33.99      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 11.05  | Put          |          |       | 1,245.00000     | 1,382                | 33.99      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 11.15  | Call         |          |       | 1,128.00000     | 972                  | 34.08      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 11.15  | Put          |          |       | 1,306.00000     | 1,446                | 34.08      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 11.25  | Call         |          |       | 1,091.00000     | 934                  | 34.08      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 11.25  | Put          |          |       | 1,369.00000     | 1,508                | 34.08      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 11.35  | Call         |          |       | 1,056.00000     | 898                  | 34.08      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 11.35  | Put          |          |       | 1,434.00000     | 1,571                | 34.08      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.30  | Call         |          |       | 0.00000         | 1,300                | 32.69      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.30  | Put          |          |       | 0.00000         | 923                  | 32.69      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.40  | Call         |          |       | 0.00000         | 1,256                | 32.86      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.40  | Put          |          |       | 0.00000         | 979                  | 32.86      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.50  | Call         |          |       | 0.00000         | 1,213                | 33.03      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.50  | Put          |          |       | 0.00000         | 1,037                | 33.03      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.60  | Call         |          |       | 0.00000         | 1,173                | 33.19      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.60  | Put          |          |       | 0.00000         | 1,096                | 33.19      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.70  | Call         |          |       | 0.00000         | 1,134                | 33.37      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.70  | Put          |          |       | 0.00000         | 1,157                | 33.37      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.80  | Call         |          |       | 0.00000         | 1,096                | 33.54      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.80  | Put          |          |       | 0.00000         | 1,220                | 33.54      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.90  | Call         |          |       | 0.00000         | 1,060                | 33.72      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 10.90  | Put          |          |       | 0.00000         | 1,283                | 33.72      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 11.00  | Call         |          |       | 0.00000         | 1,025                | 33.90      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 11.00  | Put          |          |       | 0.00000         | 1,349                | 33.90      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 11.10  | Call         |          |       | 0.00000         | 991                  | 34.08      | 0.00          | 0                   | 0.00             |
| \$ / R On 12/06/2009 Currency Future | 11.10  | Put          |          |       | 0.00000         | 1,415                | 34.08      | 0.00          | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future  |        |              | 17.60510 |       | 18.10970        |                      | 49.75      | 24,224,617.60 | 1,376               | 20,755.00        |
| £ / R On 12/12/2008 Currency Future  | 18.10  | Call         |          |       | 1,418.00000     | 1,169                | 50.35      | 0.00          | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future  | 18.10  | Put          |          |       | 1,409.00000     | 1,664                | 50.35      | 0.00          | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future  | 16.65  | Call         |          |       | 2,189.00000     | 1,846                | 49.16      | 0.00          | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future  | 16.65  | Put          |          |       | 729.00000       | 891                  | 49.16      | 0.00          | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future  | 15.95  | Call         |          |       | 2,660.00000     | 2,279                | 49.16      | 0.00          | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future  | 15.95  | Put          |          |       | 501.00000       | 624                  | 49.16      | 0.00          | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future  | 16.20  | Call         |          |       | 2,486.00000     | 2,118                | 49.16      | 0.00          | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future  | 16.20  | Put          |          |       | 576.00000       | 713                  | 49.16      | 0.00          | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future  | 16.10  | Call         |          |       | 2,555.00000     | 2,181                | 49.16      | 0.00          | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future  | 16.10  | Put          |          |       | 545.00000       | 676                  | 49.16      | 0.00          | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future  | 15.90  | Call         |          |       | 2,696.00000     | 2,313                | 49.16      | 0.00          | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future  | 15.90  | Put          |          |       | 486.00000       | 607                  | 49.16      | 0.00          | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future  | 15.80  | Call         |          |       | 2,768.00000     | 2,380                | 49.16      | 0.00          | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future  | 15.80  | Put          |          |       | 459.00000       | 575                  | 49.16      | 0.00          | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/12/2008 Currency Future | 15.70  | Call         |     |       | 2,842.00000     | 2,448                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.70  | Put          |     |       | 432.00000       | 543                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.20  | Call         |     |       | 3,225.00000     | 2,808                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.20  | Put          |     |       | 315.00000       | 403                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.10  | Call         |     |       | 3,305.00000     | 2,883                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.10  | Put          |     |       | 295.00000       | 378                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.95  | Call         |     |       | 3,426.00000     | 2,998                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.95  | Put          |     |       | 266.00000       | 343                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.15  | Call         |     |       | 3,265.00000     | 2,846                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.15  | Put          |     |       | 305.00000       | 391                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.25  | Call         |     |       | 3,186.00000     | 2,771                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.25  | Put          |     |       | 326.00000       | 416                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.40  | Call         |     |       | 3,069.00000     | 2,661                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.40  | Put          |     |       | 359.00000       | 456                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.90  | Call         |     |       | 3,467.00000     | 3,037                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.90  | Put          |     |       | 257.00000       | 332                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.80  | Call         |     |       | 3,549.00000     | 3,116                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.80  | Put          |     |       | 240.00000       | 311                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.00  | Call         |     |       | 3,385.00000     | 2,960                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.00  | Put          |     |       | 276.00000       | 355                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.75  | Call         |     |       | 3,591.00000     | 3,155                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.75  | Put          |     |       | 231.00000       | 300                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.60  | Call         |     |       | 3,717.00000     | 3,276                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.60  | Put          |     |       | 207.00000       | 270                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.35  | Call         |     |       | 3,931.00000     | 3,481                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.35  | Put          |     |       | 171.00000       | 226                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.45  | Call         |     |       | 3,845.00000     | 3,398                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.45  | Put          |     |       | 185.00000       | 243                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.55  | Call         |     |       | 3,759.00000     | 3,316                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.55  | Put          |     |       | 200.00000       | 261                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.65  | Call         |     |       | 3,675.00000     | 3,235                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.65  | Put          |     |       | 215.00000       | 280                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.85  | Call         |     |       | 3,508.00000     | 3,076                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.85  | Put          |     |       | 248.00000       | 321                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.05  | Call         |     |       | 3,345.00000     | 2,921                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.05  | Put          |     |       | 285.00000       | 366                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.70  | Call         |     |       | 3,633.00000     | 3,195                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.70  | Put          |     |       | 223.00000       | 290                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.10  | Call         |     |       | 3,305.00000     | 2,883                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.10  | Put          |     |       | 295.00000       | 378                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.30  | Call         |     |       | 3,146.00000     | 2,734                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.30  | Put          |     |       | 337.00000       | 429                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.35  | Call         |     |       | 3,108.00000     | 2,697                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.35  | Put          |     |       | 348.00000       | 442                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.45  | Call         |     |       | 3,030.00000     | 2,625                | 49.16      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/12/2008 Currency Future | 15.45  | Put          |     |       | 371.00000       | 470                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.55  | Call         |     |       | 2,954.00000     | 2,553                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.55  | Put          |     |       | 395.00000       | 498                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.40  | Call         |     |       | 3,888.00000     | 3,439                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.40  | Put          |     |       | 178.00000       | 234                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.50  | Call         |     |       | 3,802.00000     | 3,357                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.50  | Put          |     |       | 192.00000       | 252                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.60  | Call         |     |       | 3,717.00000     | 3,276                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.60  | Put          |     |       | 207.00000       | 270                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.50  | Call         |     |       | 2,992.00000     | 2,589                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.50  | Put          |     |       | 382.00000       | 484                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.60  | Call         |     |       | 2,917.00000     | 2,518                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.60  | Put          |     |       | 407.00000       | 513                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.65  | Call         |     |       | 2,879.00000     | 2,483                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.65  | Put          |     |       | 419.00000       | 528                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.80  | Call         |     |       | 3,549.00000     | 3,116                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.80  | Put          |     |       | 240.00000       | 311                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.30  | Call         |     |       | 3,146.00000     | 2,734                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.30  | Put          |     |       | 337.00000       | 429                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.55  | Call         |     |       | 3,759.00000     | 3,316                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.55  | Put          |     |       | 200.00000       | 261                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.65  | Call         |     |       | 3,675.00000     | 3,235                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.65  | Put          |     |       | 215.00000       | 280                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.05  | Call         |     |       | 3,345.00000     | 2,921                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.05  | Put          |     |       | 285.00000       | 366                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.15  | Call         |     |       | 3,265.00000     | 2,846                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.15  | Put          |     |       | 305.00000       | 391                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.90  | Call         |     |       | 3,467.00000     | 3,037                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 14.90  | Put          |     |       | 257.00000       | 332                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.40  | Call         |     |       | 3,069.00000     | 2,661                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.40  | Put          |     |       | 359.00000       | 456                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.80  | Call         |     |       | 2,768.00000     | 2,380                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.80  | Put          |     |       | 459.00000       | 575                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.00  | Call         |     |       | 2,625.00000     | 2,246                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.00  | Put          |     |       | 515.00000       | 641                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.10  | Call         |     |       | 2,555.00000     | 2,181                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.10  | Put          |     |       | 545.00000       | 676                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.60  | Call         |     |       | 2,917.00000     | 2,518                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.60  | Put          |     |       | 407.00000       | 513                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.90  | Call         |     |       | 2,696.00000     | 2,313                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.90  | Put          |     |       | 486.00000       | 607                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.30  | Call         |     |       | 2,418.00000     | 2,055                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.30  | Put          |     |       | 608.00000       | 750                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.90  | Call         |     |       | 2,696.00000     | 2,313                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.90  | Put          |     |       | 486.00000       | 607                  | 49.16      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/12/2008 Currency Future | 16.20  | Call         |     |       | 2,486.00000     | 2,118                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.20  | Put          |     |       | 576.00000       | 713                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.40  | Call         |     |       | 2,351.00000     | 1,994                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.40  | Put          |     |       | 641.00000       | 789                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.50  | Call         |     |       | 2,285.00000     | 1,934                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.50  | Put          |     |       | 676.00000       | 829                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.40  | Call         |     |       | 2,351.00000     | 1,994                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.40  | Put          |     |       | 641.00000       | 789                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.60  | Call         |     |       | 2,221.00000     | 1,875                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.60  | Put          |     |       | 711.00000       | 870                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.55  | Call         |     |       | 2,954.00000     | 2,553                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.55  | Put          |     |       | 395.00000       | 498                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.65  | Call         |     |       | 2,879.00000     | 2,483                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.65  | Put          |     |       | 419.00000       | 528                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.75  | Call         |     |       | 2,805.00000     | 2,414                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.75  | Put          |     |       | 445.00000       | 559                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.85  | Call         |     |       | 2,732.00000     | 2,346                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 15.85  | Put          |     |       | 472.00000       | 591                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.05  | Call         |     |       | 2,590.00000     | 2,214                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.05  | Put          |     |       | 530.00000       | 659                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.15  | Call         |     |       | 2,520.00000     | 2,149                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.15  | Put          |     |       | 560.00000       | 694                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.25  | Call         |     |       | 2,451.00000     | 2,086                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.25  | Put          |     |       | 592.00000       | 731                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.35  | Call         |     |       | 2,384.00000     | 2,024                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.35  | Put          |     |       | 624.00000       | 769                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.45  | Call         |     |       | 2,318.00000     | 1,964                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.45  | Put          |     |       | 658.00000       | 808                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.55  | Call         |     |       | 2,253.00000     | 1,904                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.55  | Put          |     |       | 693.00000       | 849                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.75  | Call         |     |       | 2,126.00000     | 1,789                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.75  | Put          |     |       | 767.00000       | 934                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.85  | Call         |     |       | 2,065.00000     | 1,733                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.85  | Put          |     |       | 805.00000       | 978                  | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.95  | Call         |     |       | 2,004.00000     | 1,678                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 16.95  | Put          |     |       | 845.00000       | 1,023                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.05  | Call         |     |       | 1,945.00000     | 1,625                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.05  | Put          |     |       | 886.00000       | 1,070                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.70  | Call         |     |       | 1,590.00000     | 1,327                | 49.90      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.70  | Put          |     |       | 1,180.00000     | 1,422                | 49.90      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.80  | Call         |     |       | 1,545.00000     | 1,287                | 50.05      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.80  | Put          |     |       | 1,236.00000     | 1,482                | 50.05      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.90  | Call         |     |       | 1,502.00000     | 1,248                | 50.20      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.90  | Put          |     |       | 1,293.00000     | 1,543                | 50.20      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 18.00  | Call         |     |       | 1,461.00000     | 1,210                | 50.35      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM      | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/12/2008 Currency Future | 18.00  | Put          |          |       | 1,351.00000     | 1,605                | 50.35      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 18.20  | Call         |          |       | 1,377.00000     | 1,129                | 50.35      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 18.20  | Put          |          |       | 1,467.00000     | 1,724                | 50.35      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 18.30  | Call         |          |       | 1,336.00000     | 1,090                | 50.35      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 18.30  | Put          |          |       | 1,526.00000     | 1,785                | 50.35      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 18.40  | Call         |          |       | 1,297.00000     | 1,052                | 50.35      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 18.40  | Put          |          |       | 1,587.00000     | 1,847                | 50.35      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 18.50  | Call         |          |       | 1,258.00000     | 1,015                | 50.35      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 18.50  | Put          |          |       | 1,648.00000     | 1,910                | 50.35      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.20  | Call         |          |       | 0.00000         | 1,547                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.20  | Put          |          |       | 0.00000         | 1,142                | 49.16      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.30  | Call         |          |       | 0.00000         | 1,501                | 49.30      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.30  | Put          |          |       | 0.00000         | 1,195                | 49.30      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.40  | Call         |          |       | 0.00000         | 1,455                | 49.45      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.40  | Put          |          |       | 0.00000         | 1,250                | 49.45      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.50  | Call         |          |       | 0.00000         | 1,411                | 49.60      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.50  | Put          |          |       | 0.00000         | 1,306                | 49.60      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.60  | Call         |          |       | 0.00000         | 1,369                | 49.75      | 0.00  | 0                   | 0.00             |
| £ / R On 12/12/2008 Currency Future | 17.60  | Put          |          |       | 0.00000         | 1,364                | 49.75      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future |        |              | 17.92660 |       | 18.44470        |                      | 35.75      | 0.00  | 0                   | 16,973.00        |
| £ / R On 16/03/2009 Currency Future | 18.45  | Call         |          |       | 1,552.00000     | 1,433                | 36.24      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.45  | Put          |          |       | 1,557.00000     | 1,957                | 36.24      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.95  | Call         |          |       | 2,326.00000     | 2,105                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.95  | Put          |          |       | 831.00000       | 1,129                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.20  | Call         |          |       | 2,821.00000     | 2,550                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.20  | Put          |          |       | 576.00000       | 823                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.50  | Call         |          |       | 2,616.00000     | 2,365                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.50  | Put          |          |       | 671.00000       | 938                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.40  | Call         |          |       | 2,683.00000     | 2,425                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.40  | Put          |          |       | 638.00000       | 899                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.10  | Call         |          |       | 2,891.00000     | 2,613                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.10  | Put          |          |       | 547.00000       | 787                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.60  | Call         |          |       | 2,550.00000     | 2,305                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.60  | Put          |          |       | 705.00000       | 979                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.00  | Call         |          |       | 2,963.00000     | 2,678                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.00  | Put          |          |       | 518.00000       | 751                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.50  | Call         |          |       | 3,335.00000     | 3,016                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.50  | Put          |          |       | 391.00000       | 590                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.40  | Call         |          |       | 3,413.00000     | 3,087                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.40  | Put          |          |       | 368.00000       | 560                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.20  | Call         |          |       | 3,570.00000     | 3,231                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.20  | Put          |          |       | 326.00000       | 505                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.35  | Call         |          |       | 3,452.00000     | 3,123                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.35  | Put          |          |       | 357.00000       | 546                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.40  | Call         |          |       | 3,413.00000     | 3,087                | 35.26      | 0.00  | 0                   | 0.00             |



| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 15.40  | Put          |     |       | 368.00000       | 560                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.45  | Call         |     |       | 3,374.00000     | 3,052                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.45  | Put          |     |       | 379.00000       | 575                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.60  | Call         |     |       | 3,259.00000     | 2,947                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.60  | Put          |     |       | 414.00000       | 620                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.15  | Call         |     |       | 3,610.00000     | 3,268                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.15  | Put          |     |       | 316.00000       | 491                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.05  | Call         |     |       | 3,691.00000     | 3,342                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.05  | Put          |     |       | 296.00000       | 466                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.00  | Call         |     |       | 3,732.00000     | 3,380                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.00  | Put          |     |       | 287.00000       | 453                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.60  | Call         |     |       | 4,064.00000     | 3,687                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.60  | Put          |     |       | 219.00000       | 360                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.70  | Call         |     |       | 3,980.00000     | 3,609                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.70  | Put          |     |       | 235.00000       | 382                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.80  | Call         |     |       | 3,896.00000     | 3,531                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.80  | Put          |     |       | 251.00000       | 405                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.90  | Call         |     |       | 3,813.00000     | 3,455                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.90  | Put          |     |       | 269.00000       | 428                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.10  | Call         |     |       | 3,651.00000     | 3,305                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.10  | Put          |     |       | 306.00000       | 478                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.30  | Call         |     |       | 3,491.00000     | 3,159                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.30  | Put          |     |       | 346.00000       | 532                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.80  | Call         |     |       | 3,896.00000     | 3,531                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.80  | Put          |     |       | 251.00000       | 405                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.90  | Call         |     |       | 3,813.00000     | 3,455                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.90  | Put          |     |       | 269.00000       | 428                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.30  | Call         |     |       | 3,491.00000     | 3,159                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.30  | Put          |     |       | 346.00000       | 532                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.70  | Call         |     |       | 3,183.00000     | 2,878                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.70  | Put          |     |       | 439.00000       | 651                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.80  | Call         |     |       | 3,109.00000     | 2,810                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.80  | Put          |     |       | 464.00000       | 684                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.65  | Call         |     |       | 4,022.00000     | 3,648                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.65  | Put          |     |       | 227.00000       | 371                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.75  | Call         |     |       | 3,938.00000     | 3,570                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.75  | Put          |     |       | 243.00000       | 393                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.85  | Call         |     |       | 3,855.00000     | 3,493                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.85  | Put          |     |       | 260.00000       | 417                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.95  | Call         |     |       | 3,772.00000     | 3,417                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 14.95  | Put          |     |       | 278.00000       | 441                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.25  | Call         |     |       | 3,531.00000     | 3,195                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.25  | Put          |     |       | 336.00000       | 518                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.80  | Call         |     |       | 3,109.00000     | 2,810                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.80  | Put          |     |       | 464.00000       | 684                  | 35.26      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 15.90  | Call         |     |       | 3,035.00000     | 2,743                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.90  | Put          |     |       | 491.00000       | 717                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.05  | Call         |     |       | 3,691.00000     | 3,342                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.05  | Put          |     |       | 296.00000       | 466                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.15  | Call         |     |       | 3,610.00000     | 3,268                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.15  | Put          |     |       | 316.00000       | 491                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.35  | Call         |     |       | 3,452.00000     | 3,123                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.35  | Put          |     |       | 357.00000       | 546                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.55  | Call         |     |       | 3,297.00000     | 2,981                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.55  | Put          |     |       | 402.00000       | 605                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.65  | Call         |     |       | 3,221.00000     | 2,912                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.65  | Put          |     |       | 426.00000       | 636                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.75  | Call         |     |       | 3,146.00000     | 2,844                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.75  | Put          |     |       | 451.00000       | 667                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.85  | Call         |     |       | 3,072.00000     | 2,777                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.85  | Put          |     |       | 477.00000       | 700                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.65  | Call         |     |       | 3,221.00000     | 2,912                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.65  | Put          |     |       | 426.00000       | 636                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.20  | Call         |     |       | 2,821.00000     | 2,550                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.20  | Put          |     |       | 576.00000       | 823                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.30  | Call         |     |       | 2,752.00000     | 2,487                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.30  | Put          |     |       | 607.00000       | 860                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.40  | Call         |     |       | 2,683.00000     | 2,425                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.40  | Put          |     |       | 638.00000       | 899                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.90  | Call         |     |       | 3,035.00000     | 2,743                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.90  | Put          |     |       | 491.00000       | 717                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.70  | Call         |     |       | 2,484.00000     | 2,247                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.70  | Put          |     |       | 740.00000       | 1,020                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.00  | Call         |     |       | 2,963.00000     | 2,678                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.00  | Put          |     |       | 518.00000       | 751                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.10  | Call         |     |       | 2,891.00000     | 2,613                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.10  | Put          |     |       | 547.00000       | 787                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.30  | Call         |     |       | 2,752.00000     | 2,487                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.30  | Put          |     |       | 607.00000       | 860                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.60  | Call         |     |       | 2,550.00000     | 2,305                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.60  | Put          |     |       | 705.00000       | 979                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.80  | Call         |     |       | 2,420.00000     | 2,189                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.80  | Put          |     |       | 775.00000       | 1,063                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.05  | Call         |     |       | 2,927.00000     | 2,645                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.05  | Put          |     |       | 532.00000       | 769                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.15  | Call         |     |       | 2,856.00000     | 2,581                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.15  | Put          |     |       | 561.00000       | 805                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.25  | Call         |     |       | 2,786.00000     | 2,518                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.25  | Put          |     |       | 591.00000       | 841                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.35  | Call         |     |       | 2,717.00000     | 2,456                | 35.26      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 16.35  | Put          |     |       | 622.00000       | 879                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.45  | Call         |     |       | 2,649.00000     | 2,395                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.45  | Put          |     |       | 655.00000       | 918                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.55  | Call         |     |       | 2,583.00000     | 2,335                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.55  | Put          |     |       | 688.00000       | 958                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.65  | Call         |     |       | 2,517.00000     | 2,276                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.65  | Put          |     |       | 722.00000       | 999                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.75  | Call         |     |       | 2,452.00000     | 2,218                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.75  | Put          |     |       | 757.00000       | 1,041                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.85  | Call         |     |       | 2,389.00000     | 2,161                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 16.85  | Put          |     |       | 794.00000       | 1,084                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.90  | Call         |     |       | 3,035.00000     | 2,743                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 15.90  | Put          |     |       | 491.00000       | 717                  | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.05  | Call         |     |       | 2,265.00000     | 2,050                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.05  | Put          |     |       | 870.00000       | 1,174                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.15  | Call         |     |       | 2,204.00000     | 1,997                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.15  | Put          |     |       | 910.00000       | 1,220                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.25  | Call         |     |       | 2,145.00000     | 1,944                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.25  | Put          |     |       | 950.00000       | 1,267                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.35  | Call         |     |       | 2,087.00000     | 1,892                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.35  | Put          |     |       | 992.00000       | 1,315                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.05  | Call         |     |       | 1,710.00000     | 1,586                | 35.87      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.05  | Put          |     |       | 1,315.00000     | 1,709                | 35.87      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.15  | Call         |     |       | 1,670.00000     | 1,548                | 36.00      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.15  | Put          |     |       | 1,376.00000     | 1,771                | 36.00      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.25  | Call         |     |       | 1,632.00000     | 1,510                | 36.12      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.25  | Put          |     |       | 1,437.00000     | 1,834                | 36.12      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.35  | Call         |     |       | 1,592.00000     | 1,474                | 36.24      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.35  | Put          |     |       | 1,498.00000     | 1,898                | 36.24      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.55  | Call         |     |       | 1,512.00000     | 1,393                | 36.24      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.55  | Put          |     |       | 1,618.00000     | 2,017                | 36.24      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.65  | Call         |     |       | 1,474.00000     | 1,354                | 36.24      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.65  | Put          |     |       | 1,680.00000     | 2,077                | 36.24      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.75  | Call         |     |       | 1,437.00000     | 1,316                | 36.24      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.75  | Put          |     |       | 1,742.00000     | 2,139                | 36.24      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.85  | Call         |     |       | 1,401.00000     | 1,278                | 36.24      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 18.85  | Put          |     |       | 1,806.00000     | 2,202                | 36.24      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.55  | Call         |     |       | 0.00000         | 1,791                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.55  | Put          |     |       | 0.00000         | 1,415                | 35.26      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.65  | Call         |     |       | 0.00000         | 1,748                | 35.38      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.65  | Put          |     |       | 0.00000         | 1,472                | 35.38      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.75  | Call         |     |       | 0.00000         | 1,706                | 35.50      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.75  | Put          |     |       | 0.00000         | 1,529                | 35.50      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.85  | Call         |     |       | 0.00000         | 1,665                | 35.63      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.85  | Put          |     |       | 0.00000         | 1,588                | 35.63      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM      | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 16/03/2009 Currency Future | 17.95  | Call         |          |       | 0.00000         | 1,625                | 35.75      | 0.00  | 0                   | 0.00             |
| £ / R On 16/03/2009 Currency Future | 17.95  | Put          |          |       | 0.00000         | 1,648                | 35.75      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future |        |              | 18.22820 |       | 18.74410        |                      | 32.05      | 0.00  | 0                   | 8.00             |
| £ / R On 12/06/2009 Currency Future | 18.75  | Call         |          |       | 1,765.00000     | 1,679                | 32.47      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.75  | Put          |          |       | 1,771.00000     | 2,201                | 32.47      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.25  | Call         |          |       | 2,516.00000     | 2,334                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.25  | Put          |          |       | 1,022.00000     | 1,355                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.45  | Call         |          |       | 3,023.00000     | 2,791                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.45  | Put          |          |       | 729.00000       | 1,013                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.75  | Call         |          |       | 2,826.00000     | 2,612                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.75  | Put          |          |       | 832.00000       | 1,134                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.70  | Call         |          |       | 2,858.00000     | 2,642                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.70  | Put          |          |       | 814.00000       | 1,113                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.40  | Call         |          |       | 3,057.00000     | 2,821                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.40  | Put          |          |       | 713.00000       | 993                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.80  | Call         |          |       | 2,794.00000     | 2,584                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.80  | Put          |          |       | 850.00000       | 1,155                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.30  | Call         |          |       | 3,125.00000     | 2,883                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.30  | Put          |          |       | 681.00000       | 955                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.75  | Call         |          |       | 3,517.00000     | 3,239                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.75  | Put          |          |       | 522.00000       | 760                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.60  | Call         |          |       | 3,628.00000     | 3,340                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.60  | Put          |          |       | 484.00000       | 712                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.45  | Call         |          |       | 3,741.00000     | 3,444                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.45  | Put          |          |       | 447.00000       | 666                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.65  | Call         |          |       | 3,591.00000     | 3,306                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.65  | Put          |          |       | 497.00000       | 728                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.70  | Call         |          |       | 3,553.00000     | 3,272                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.70  | Put          |          |       | 509.00000       | 744                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.80  | Call         |          |       | 3,480.00000     | 3,205                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.80  | Put          |          |       | 536.00000       | 777                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.35  | Call         |          |       | 3,818.00000     | 3,514                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.35  | Put          |          |       | 424.00000       | 636                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.25  | Call         |          |       | 3,896.00000     | 3,586                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.25  | Put          |          |       | 402.00000       | 607                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.60  | Call         |          |       | 3,628.00000     | 3,340                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.60  | Put          |          |       | 484.00000       | 712                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.20  | Call         |          |       | 3,935.00000     | 3,621                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.20  | Put          |          |       | 391.00000       | 593                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 14.80  | Call         |          |       | 4,255.00000     | 3,916                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 14.80  | Put          |          |       | 311.00000       | 488                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 14.90  | Call         |          |       | 4,174.00000     | 3,841                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 14.90  | Put          |          |       | 330.00000       | 513                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.00  | Call         |          |       | 4,093.00000     | 3,767                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.00  | Put          |          |       | 349.00000       | 539                  | 31.63      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 15.10  | Call         |     |       | 4,014.00000     | 3,694                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.10  | Put          |     |       | 370.00000       | 566                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.30  | Call         |     |       | 3,857.00000     | 3,550                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.30  | Put          |     |       | 413.00000       | 622                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.40  | Call         |     |       | 3,780.00000     | 3,479                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.40  | Put          |     |       | 436.00000       | 651                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.50  | Call         |     |       | 3,703.00000     | 3,409                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.50  | Put          |     |       | 459.00000       | 681                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 14.80  | Call         |     |       | 4,255.00000     | 3,916                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 14.80  | Put          |     |       | 311.00000       | 488                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 14.90  | Call         |     |       | 4,174.00000     | 3,841                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 14.90  | Put          |     |       | 330.00000       | 513                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.30  | Call         |     |       | 3,857.00000     | 3,550                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.30  | Put          |     |       | 413.00000       | 622                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.40  | Call         |     |       | 3,780.00000     | 3,479                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.40  | Put          |     |       | 436.00000       | 651                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.05  | Call         |     |       | 4,053.00000     | 3,730                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.05  | Put          |     |       | 359.00000       | 552                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.15  | Call         |     |       | 3,974.00000     | 3,658                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.15  | Put          |     |       | 380.00000       | 579                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.55  | Call         |     |       | 3,666.00000     | 3,375                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.55  | Put          |     |       | 471.00000       | 697                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.85  | Call         |     |       | 3,443.00000     | 3,172                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.85  | Put          |     |       | 549.00000       | 794                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.80  | Call         |     |       | 3,480.00000     | 3,205                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.80  | Put          |     |       | 536.00000       | 777                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.90  | Call         |     |       | 3,407.00000     | 3,139                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.90  | Put          |     |       | 563.00000       | 811                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.00  | Call         |     |       | 3,335.00000     | 3,074                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.00  | Put          |     |       | 591.00000       | 845                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 14.85  | Call         |     |       | 4,214.00000     | 3,879                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 14.85  | Put          |     |       | 320.00000       | 501                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 14.95  | Call         |     |       | 4,133.00000     | 3,804                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 14.95  | Put          |     |       | 339.00000       | 526                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.05  | Call         |     |       | 4,053.00000     | 3,730                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.05  | Put          |     |       | 359.00000       | 552                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.15  | Call         |     |       | 3,974.00000     | 3,658                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.15  | Put          |     |       | 380.00000       | 579                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.55  | Call         |     |       | 3,666.00000     | 3,375                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.55  | Put          |     |       | 471.00000       | 697                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.65  | Call         |     |       | 3,591.00000     | 3,306                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.65  | Put          |     |       | 497.00000       | 728                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.10  | Call         |     |       | 3,264.00000     | 3,009                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.10  | Put          |     |       | 620.00000       | 881                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.20  | Call         |     |       | 3,194.00000     | 2,946                | 31.63      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 16.20  | Put          |     |       | 650.00000       | 917                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.90  | Call         |     |       | 3,407.00000     | 3,139                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.90  | Put          |     |       | 563.00000       | 811                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.10  | Call         |     |       | 3,264.00000     | 3,009                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.10  | Put          |     |       | 620.00000       | 881                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.95  | Call         |     |       | 3,371.00000     | 3,106                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 15.95  | Put          |     |       | 577.00000       | 828                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.05  | Call         |     |       | 3,300.00000     | 3,041                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.05  | Put          |     |       | 605.00000       | 863                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.40  | Call         |     |       | 3,057.00000     | 2,821                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.40  | Put          |     |       | 713.00000       | 993                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.50  | Call         |     |       | 2,990.00000     | 2,760                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.50  | Put          |     |       | 746.00000       | 1,032                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.60  | Call         |     |       | 2,923.00000     | 2,701                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.60  | Put          |     |       | 779.00000       | 1,072                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.00  | Call         |     |       | 3,335.00000     | 3,074                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.00  | Put          |     |       | 591.00000       | 845                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.30  | Call         |     |       | 3,125.00000     | 2,883                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.30  | Put          |     |       | 681.00000       | 955                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.60  | Call         |     |       | 2,923.00000     | 2,701                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.60  | Put          |     |       | 779.00000       | 1,072                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.80  | Call         |     |       | 2,794.00000     | 2,584                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.80  | Put          |     |       | 850.00000       | 1,155                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.20  | Call         |     |       | 3,194.00000     | 2,946                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.20  | Put          |     |       | 650.00000       | 917                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.70  | Call         |     |       | 2,858.00000     | 2,642                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.70  | Put          |     |       | 814.00000       | 1,113                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.90  | Call         |     |       | 2,730.00000     | 2,526                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.90  | Put          |     |       | 886.00000       | 1,198                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.00  | Call         |     |       | 2,668.00000     | 2,470                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.00  | Put          |     |       | 924.00000       | 1,242                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.90  | Call         |     |       | 2,730.00000     | 2,526                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.90  | Put          |     |       | 886.00000       | 1,198                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.10  | Call         |     |       | 2,607.00000     | 2,415                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.10  | Put          |     |       | 962.00000       | 1,287                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.35  | Call         |     |       | 3,091.00000     | 2,852                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.35  | Put          |     |       | 697.00000       | 974                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.55  | Call         |     |       | 2,957.00000     | 2,730                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.55  | Put          |     |       | 762.00000       | 1,052                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.65  | Call         |     |       | 2,891.00000     | 2,671                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.65  | Put          |     |       | 797.00000       | 1,093                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.85  | Call         |     |       | 2,762.00000     | 2,555                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.85  | Put          |     |       | 868.00000       | 1,177                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.95  | Call         |     |       | 2,699.00000     | 2,498                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.95  | Put          |     |       | 905.00000       | 1,220                | 31.63      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 17.05  | Call         |     |       | 2,637.00000     | 2,442                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.05  | Put          |     |       | 943.00000       | 1,264                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.15  | Call         |     |       | 2,576.00000     | 2,387                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.15  | Put          |     |       | 982.00000       | 1,309                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.15  | Call         |     |       | 3,229.00000     | 2,977                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.15  | Put          |     |       | 635.00000       | 899                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.25  | Call         |     |       | 3,160.00000     | 2,914                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.25  | Put          |     |       | 665.00000       | 936                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.35  | Call         |     |       | 3,091.00000     | 2,852                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.35  | Put          |     |       | 697.00000       | 974                  | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.85  | Call         |     |       | 2,762.00000     | 2,555                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 16.85  | Put          |     |       | 868.00000       | 1,177                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.35  | Call         |     |       | 2,457.00000     | 2,280                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.35  | Put          |     |       | 1,063.00000     | 1,402                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.45  | Call         |     |       | 2,399.00000     | 2,228                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.45  | Put          |     |       | 1,105.00000     | 1,450                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.55  | Call         |     |       | 2,342.00000     | 2,177                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.55  | Put          |     |       | 1,148.00000     | 1,499                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.65  | Call         |     |       | 2,286.00000     | 2,127                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.65  | Put          |     |       | 1,192.00000     | 1,548                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.35  | Call         |     |       | 1,919.00000     | 1,829                | 32.15      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.35  | Put          |     |       | 1,525.00000     | 1,951                | 32.15      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.45  | Call         |     |       | 1,883.00000     | 1,792                | 32.26      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.45  | Put          |     |       | 1,589.00000     | 2,013                | 32.26      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.55  | Call         |     |       | 1,845.00000     | 1,755                | 32.37      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.55  | Put          |     |       | 1,651.00000     | 2,077                | 32.37      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.65  | Call         |     |       | 1,805.00000     | 1,720                | 32.47      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.65  | Put          |     |       | 1,710.00000     | 2,142                | 32.47      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.85  | Call         |     |       | 1,727.00000     | 1,639                | 32.47      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.85  | Put          |     |       | 1,833.00000     | 2,260                | 32.47      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.95  | Call         |     |       | 1,690.00000     | 1,599                | 32.47      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.95  | Put          |     |       | 1,896.00000     | 2,321                | 32.47      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 19.05  | Call         |     |       | 1,653.00000     | 1,561                | 32.47      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 19.05  | Put          |     |       | 1,959.00000     | 2,382                | 32.47      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 19.15  | Call         |     |       | 1,618.00000     | 1,523                | 32.47      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 19.15  | Put          |     |       | 2,024.00000     | 2,445                | 32.47      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.85  | Call         |     |       | 0.00000         | 2,029                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.85  | Put          |     |       | 0.00000         | 1,650                | 31.63      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.95  | Call         |     |       | 0.00000         | 1,987                | 31.74      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 17.95  | Put          |     |       | 0.00000         | 1,708                | 31.74      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.05  | Call         |     |       | 0.00000         | 1,946                | 31.84      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.05  | Put          |     |       | 0.00000         | 1,768                | 31.84      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.15  | Call         |     |       | 0.00000         | 1,906                | 31.94      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.15  | Put          |     |       | 0.00000         | 1,828                | 31.94      | 0.00  | 0                   | 0.00             |
| £ / R On 12/06/2009 Currency Future | 18.25  | Call         |     |       | 0.00000         | 1,867                | 32.05      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value         | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|---------------|---------------------|------------------|
| £ / R On 12/06/2009 Currency Future | 18.25  | Put          |           | 0.00000         | 1,889                | 32.05      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future |        |              | 13.75650  | 14.10080        |                      | 43.42      | 21,446,383.50 | 1,559               | 52,345.00        |
| € / R On 12/12/2008 Currency Future | 14.10  | Call         |           | 983.00000       | 799                  | 44.22      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 14.10  | Put          |           | 982.00000       | 1,143                | 44.22      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.00  | Call         |           | 1,576.00000     | 1,314                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.00  | Put          |           | 476.00000       | 558                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.40  | Call         |           | 1,996.00000     | 1,707                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.40  | Put          |           | 296.00000       | 351                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.65  | Call         |           | 1,814.00000     | 1,536                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.65  | Put          |           | 364.00000       | 429                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.85  | Call         |           | 1,676.00000     | 1,407                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.85  | Put          |           | 425.00000       | 500                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.60  | Call         |           | 1,850.00000     | 1,569                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.60  | Put          |           | 349.00000       | 413                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.25  | Call         |           | 2,110.00000     | 1,815                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.25  | Put          |           | 259.00000       | 308                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.85  | Call         |           | 2,429.00000     | 2,120                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.85  | Put          |           | 178.00000       | 213                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.90  | Call         |           | 2,388.00000     | 2,080                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.90  | Put          |           | 187.00000       | 224                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.80  | Call         |           | 2,470.00000     | 2,160                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.80  | Put          |           | 170.00000       | 203                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.90  | Call         |           | 2,388.00000     | 2,080                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.90  | Put          |           | 187.00000       | 224                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.10  | Call         |           | 2,227.00000     | 1,926                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.10  | Put          |           | 226.00000       | 270                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.05  | Call         |           | 2,267.00000     | 1,964                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.05  | Put          |           | 216.00000       | 258                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.15  | Call         |           | 2,188.00000     | 1,889                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.15  | Put          |           | 237.00000       | 282                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.70  | Call         |           | 2,554.00000     | 2,240                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.70  | Put          |           | 153.00000       | 184                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.75  | Call         |           | 2,512.00000     | 2,200                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.75  | Put          |           | 161.00000       | 193                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.65  | Call         |           | 2,596.00000     | 2,281                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.65  | Put          |           | 146.00000       | 175                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.55  | Call         |           | 2,682.00000     | 2,364                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.55  | Put          |           | 131.00000       | 157                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.30  | Call         |           | 2,900.00000     | 2,576                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.30  | Put          |           | 99.00000        | 120                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.40  | Call         |           | 2,812.00000     | 2,490                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.40  | Put          |           | 111.00000       | 134                  | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.50  | Call         |           | 2,725.00000     | 2,406                | 42.41      | 0.00          | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.50  | Put          |           | 124.00000       | 149                  | 42.41      | 0.00          | 0                   | 0.00             |



| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 12/12/2008 Currency Future | 11.60  | Call         |     |       | 2,639.00000     | 2,322                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.60  | Put          |     |       | 138.00000       | 166                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.00  | Call         |     |       | 2,307.00000     | 2,003                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.00  | Put          |     |       | 206.00000       | 246                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.35  | Call         |     |       | 2,856.00000     | 2,533                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.35  | Put          |     |       | 105.00000       | 127                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.45  | Call         |     |       | 2,768.00000     | 2,448                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.45  | Put          |     |       | 118.00000       | 141                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.85  | Call         |     |       | 2,429.00000     | 2,120                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.85  | Put          |     |       | 178.00000       | 213                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.95  | Call         |     |       | 2,347.00000     | 2,041                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.95  | Put          |     |       | 196.00000       | 235                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.20  | Call         |     |       | 2,149.00000     | 1,852                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.20  | Put          |     |       | 248.00000       | 295                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.30  | Call         |     |       | 2,072.00000     | 1,779                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.30  | Put          |     |       | 271.00000       | 322                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.35  | Call         |     |       | 2,034.00000     | 1,743                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.35  | Put          |     |       | 283.00000       | 336                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.45  | Call         |     |       | 1,959.00000     | 1,672                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.45  | Put          |     |       | 308.00000       | 366                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.30  | Call         |     |       | 2,900.00000     | 2,576                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.30  | Put          |     |       | 99.00000        | 120                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.40  | Call         |     |       | 2,812.00000     | 2,490                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.40  | Put          |     |       | 111.00000       | 134                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.80  | Call         |     |       | 2,470.00000     | 2,160                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.80  | Put          |     |       | 170.00000       | 203                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.35  | Call         |     |       | 2,034.00000     | 1,743                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.35  | Put          |     |       | 283.00000       | 336                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.55  | Call         |     |       | 1,886.00000     | 1,603                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.55  | Put          |     |       | 335.00000       | 397                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.30  | Call         |     |       | 2,072.00000     | 1,779                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.30  | Put          |     |       | 271.00000       | 322                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.50  | Call         |     |       | 1,922.00000     | 1,637                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.50  | Put          |     |       | 322.00000       | 381                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.60  | Call         |     |       | 2,639.00000     | 2,322                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 11.60  | Put          |     |       | 138.00000       | 166                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.10  | Call         |     |       | 2,227.00000     | 1,926                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.10  | Put          |     |       | 226.00000       | 270                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.40  | Call         |     |       | 1,996.00000     | 1,707                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.40  | Put          |     |       | 296.00000       | 351                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.60  | Call         |     |       | 1,850.00000     | 1,569                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.60  | Put          |     |       | 349.00000       | 413                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.70  | Call         |     |       | 1,779.00000     | 1,503                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.70  | Put          |     |       | 378.00000       | 446                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.55  | Call         |     |       | 1,886.00000     | 1,603                | 42.41      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 12/12/2008 Currency Future | 12.55  | Put          |     |       | 335.00000       | 397                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.75  | Call         |     |       | 1,744.00000     | 1,470                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.75  | Put          |     |       | 394.00000       | 464                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.95  | Call         |     |       | 1,609.00000     | 1,345                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.95  | Put          |     |       | 458.00000       | 538                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.05  | Call         |     |       | 1,544.00000     | 1,285                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.05  | Put          |     |       | 493.00000       | 578                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.15  | Call         |     |       | 1,480.00000     | 1,226                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.15  | Put          |     |       | 530.00000       | 620                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.25  | Call         |     |       | 1,419.00000     | 1,170                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.25  | Put          |     |       | 568.00000       | 663                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.80  | Call         |     |       | 1,710.00000     | 1,438                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.80  | Put          |     |       | 409.00000       | 482                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.90  | Call         |     |       | 1,642.00000     | 1,376                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.90  | Put          |     |       | 442.00000       | 519                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.05  | Call         |     |       | 1,544.00000     | 1,285                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.05  | Put          |     |       | 493.00000       | 578                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.80  | Call         |     |       | 1,710.00000     | 1,438                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 12.80  | Put          |     |       | 409.00000       | 482                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.10  | Call         |     |       | 1,512.00000     | 1,255                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.10  | Put          |     |       | 511.00000       | 599                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.20  | Call         |     |       | 1,449.00000     | 1,198                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.20  | Put          |     |       | 549.00000       | 641                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.30  | Call         |     |       | 1,388.00000     | 1,142                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.30  | Put          |     |       | 588.00000       | 686                  | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.40  | Call         |     |       | 1,329.00000     | 1,092                | 42.57      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.40  | Put          |     |       | 628.00000       | 735                  | 42.57      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.70  | Call         |     |       | 1,162.00000     | 957                  | 43.31      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.70  | Put          |     |       | 761.00000       | 900                  | 43.31      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.80  | Call         |     |       | 1,114.00000     | 915                  | 43.53      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.80  | Put          |     |       | 813.00000       | 958                  | 43.53      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.90  | Call         |     |       | 1,069.00000     | 874                  | 43.76      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.90  | Put          |     |       | 868.00000       | 1,018                | 43.76      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 14.00  | Call         |     |       | 1,025.00000     | 836                  | 43.99      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 14.00  | Put          |     |       | 924.00000       | 1,079                | 43.99      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 14.20  | Call         |     |       | 941.00000       | 761                  | 44.33      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 14.20  | Put          |     |       | 1,040.00000     | 1,205                | 44.33      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 14.30  | Call         |     |       | 901.00000       | 723                  | 44.33      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 14.30  | Put          |     |       | 1,100.00000     | 1,266                | 44.33      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 14.40  | Call         |     |       | 862.00000       | 686                  | 44.33      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 14.40  | Put          |     |       | 1,161.00000     | 1,329                | 44.33      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 14.50  | Call         |     |       | 825.00000       | 650                  | 44.33      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 14.50  | Put          |     |       | 1,224.00000     | 1,394                | 44.33      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.35  | Call         |     |       | 0.00000         | 1,115                | 42.41      | 0.00  | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.35  | Put          |     |       | 0.00000         | 708                  | 42.41      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM      | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value        | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|--------------|---------------------|------------------|
| € / R On 12/12/2008 Currency Future | 13.45  | Call         |          |       | 0.00000         | 1,069                | 42.73      | 0.00         | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.45  | Put          |          |       | 0.00000         | 762                  | 42.73      | 0.00         | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.55  | Call         |          |       | 0.00000         | 1,023                | 42.98      | 0.00         | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.55  | Put          |          |       | 0.00000         | 816                  | 42.98      | 0.00         | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.65  | Call         |          |       | 0.00000         | 978                  | 43.20      | 0.00         | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.65  | Put          |          |       | 0.00000         | 872                  | 43.20      | 0.00         | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.75  | Call         |          |       | 0.00000         | 935                  | 43.42      | 0.00         | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.75  | Put          |          |       | 0.00000         | 929                  | 43.42      | 0.00         | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.85  | Call         |          |       | 0.00000         | 894                  | 43.64      | 0.00         | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.85  | Put          |          |       | 0.00000         | 988                  | 43.64      | 0.00         | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.95  | Call         |          |       | 0.00000         | 855                  | 43.87      | 0.00         | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 13.95  | Put          |          |       | 0.00000         | 1,048                | 43.87      | 0.00         | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 14.05  | Call         |          |       | 0.00000         | 817                  | 44.10      | 0.00         | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 14.05  | Put          |          |       | 0.00000         | 1,111                | 44.10      | 0.00         | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 14.15  | Call         |          |       | 0.00000         | 781                  | 44.33      | 0.00         | 0                   | 0.00             |
| € / R On 12/12/2008 Currency Future | 14.15  | Put          |          |       | 0.00000         | 1,175                | 44.33      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future |        |              | 14.03340 |       | 14.39210        |                      | 36.22      | 5,753,694.00 | 410                 | 14,703.00        |
| € / R On 16/03/2009 Currency Future | 14.40  | Call         |          |       | 1,355.00000     | 1,158                | 36.76      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.40  | Put          |          |       | 1,363.00000     | 1,525                | 36.76      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.20  | Call         |          |       | 2,557.00000     | 2,244                | 32.62      | 0.00         | 0                   | 200.00           |
| € / R On 16/03/2009 Currency Future | 12.20  | Put          |          |       | 365.00000       | 410                  | 32.62      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.25  | Call         |          |       | 1,889.00000     | 1,640                | 34.72      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.25  | Put          |          |       | 746.00000       | 857                  | 34.72      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.70  | Call         |          |       | 2,216.00000     | 1,931                | 33.52      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.70  | Put          |          |       | 524.00000       | 598                  | 33.52      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.95  | Call         |          |       | 2,062.00000     | 1,792                | 34.02      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.95  | Put          |          |       | 619.00000       | 708                  | 34.02      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.10  | Call         |          |       | 1,973.00000     | 1,714                | 34.37      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.10  | Put          |          |       | 681.00000       | 781                  | 34.37      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.85  | Call         |          |       | 2,122.00000     | 1,845                | 33.79      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.85  | Put          |          |       | 580.00000       | 662                  | 33.79      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.50  | Call         |          |       | 2,348.00000     | 2,051                | 33.15      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.50  | Put          |          |       | 456.00000       | 517                  | 33.15      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.10  | Call         |          |       | 2,629.00000     | 2,312                | 32.47      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.10  | Put          |          |       | 337.00000       | 379                  | 32.47      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.10  | Call         |          |       | 2,629.00000     | 2,312                | 32.47      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.10  | Put          |          |       | 337.00000       | 379                  | 32.47      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.05  | Call         |          |       | 2,666.00000     | 2,347                | 32.40      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.05  | Put          |          |       | 324.00000       | 363                  | 32.40      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.15  | Call         |          |       | 2,593.00000     | 2,278                | 32.54      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.15  | Put          |          |       | 351.00000       | 394                  | 32.54      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.35  | Call         |          |       | 2,451.00000     | 2,145                | 32.87      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.35  | Put          |          |       | 408.00000       | 462                  | 32.87      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.30  | Call         |          |       | 2,486.00000     | 2,177                | 32.78      | 0.00         | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.30  | Put          |          |       | 394.00000       | 444                  | 32.78      | 0.00         | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 12.45  | Call         |     |       | 2,382.00000     | 2,082                | 33.06      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.45  | Put          |     |       | 439.00000       | 498                  | 33.06      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.90  | Call         |     |       | 2,781.00000     | 2,453                | 32.19      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.90  | Put          |     |       | 289.00000       | 320                  | 32.19      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.25  | Call         |     |       | 2,521.00000     | 2,210                | 32.69      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.25  | Put          |     |       | 379.00000       | 427                  | 32.69      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.00  | Call         |     |       | 2,703.00000     | 2,382                | 32.33      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.00  | Put          |     |       | 311.00000       | 349                  | 32.33      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.50  | Call         |     |       | 3,102.00000     | 2,759                | 31.84      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.50  | Put          |     |       | 210.00000       | 226                  | 31.84      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.60  | Call         |     |       | 3,020.00000     | 2,679                | 31.84      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.60  | Put          |     |       | 228.00000       | 245                  | 31.84      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.70  | Call         |     |       | 2,939.00000     | 2,601                | 31.91      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.70  | Put          |     |       | 247.00000       | 268                  | 31.91      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.80  | Call         |     |       | 2,859.00000     | 2,527                | 32.05      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.80  | Put          |     |       | 267.00000       | 293                  | 32.05      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.30  | Call         |     |       | 2,486.00000     | 2,177                | 32.78      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.30  | Put          |     |       | 394.00000       | 444                  | 32.78      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.55  | Call         |     |       | 3,061.00000     | 2,719                | 31.84      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.55  | Put          |     |       | 219.00000       | 235                  | 31.84      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.65  | Call         |     |       | 2,980.00000     | 2,639                | 31.84      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.65  | Put          |     |       | 238.00000       | 256                  | 31.84      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.75  | Call         |     |       | 2,899.00000     | 2,564                | 31.98      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.75  | Put          |     |       | 257.00000       | 280                  | 31.98      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.85  | Call         |     |       | 2,820.00000     | 2,490                | 32.12      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.85  | Put          |     |       | 278.00000       | 306                  | 32.12      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.95  | Call         |     |       | 2,742.00000     | 2,418                | 32.26      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.95  | Put          |     |       | 300.00000       | 334                  | 32.26      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.05  | Call         |     |       | 2,666.00000     | 2,347                | 32.40      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.05  | Put          |     |       | 324.00000       | 363                  | 32.40      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.80  | Call         |     |       | 2,859.00000     | 2,527                | 32.05      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.80  | Put          |     |       | 267.00000       | 293                  | 32.05      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.40  | Call         |     |       | 2,416.00000     | 2,113                | 32.96      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.40  | Put          |     |       | 424.00000       | 480                  | 32.96      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.15  | Call         |     |       | 2,593.00000     | 2,278                | 32.54      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.15  | Put          |     |       | 351.00000       | 394                  | 32.54      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.55  | Call         |     |       | 2,314.00000     | 2,020                | 33.24      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.55  | Put          |     |       | 472.00000       | 537                  | 33.24      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.65  | Call         |     |       | 2,248.00000     | 1,960                | 33.42      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.65  | Put          |     |       | 506.00000       | 577                  | 33.42      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.55  | Call         |     |       | 2,314.00000     | 2,020                | 33.24      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.55  | Put          |     |       | 472.00000       | 537                  | 33.24      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.65  | Call         |     |       | 2,248.00000     | 1,960                | 33.42      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.65  | Put          |     |       | 506.00000       | 577                  | 33.42      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.75  | Call         |     |       | 2,185.00000     | 1,902                | 33.61      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 12.75  | Put          |     |       | 543.00000       | 619                  | 33.61      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.60  | Call         |     |       | 2,281.00000     | 1,990                | 33.33      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.60  | Put          |     |       | 489.00000       | 557                  | 33.33      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.65  | Call         |     |       | 2,980.00000     | 2,639                | 31.84      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.65  | Put          |     |       | 238.00000       | 256                  | 31.84      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.85  | Call         |     |       | 2,820.00000     | 2,490                | 32.12      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.85  | Put          |     |       | 278.00000       | 306                  | 32.12      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.35  | Call         |     |       | 2,451.00000     | 2,145                | 32.87      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.35  | Put          |     |       | 408.00000       | 462                  | 32.87      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.60  | Call         |     |       | 2,281.00000     | 1,990                | 33.33      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.60  | Put          |     |       | 489.00000       | 557                  | 33.33      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.80  | Call         |     |       | 2,153.00000     | 1,873                | 33.70      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.80  | Put          |     |       | 561.00000       | 640                  | 33.70      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.90  | Call         |     |       | 2,092.00000     | 1,818                | 33.91      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.90  | Put          |     |       | 600.00000       | 685                  | 33.91      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.35  | Call         |     |       | 1,835.00000     | 1,593                | 34.95      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.35  | Put          |     |       | 793.00000       | 909                  | 34.95      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.60  | Call         |     |       | 1,707.00000     | 1,478                | 35.44      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.60  | Put          |     |       | 915.00000       | 1,045                | 35.44      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.85  | Call         |     |       | 1,588.00000     | 1,370                | 35.87      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.85  | Put          |     |       | 1,046.00000     | 1,187                | 35.87      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.10  | Call         |     |       | 1,477.00000     | 1,270                | 36.30      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.10  | Put          |     |       | 1,185.00000     | 1,336                | 36.30      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.00  | Call         |     |       | 2,032.00000     | 1,765                | 34.14      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.00  | Put          |     |       | 640.00000       | 732                  | 34.14      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.20  | Call         |     |       | 1,916.00000     | 1,664                | 34.60      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.20  | Put          |     |       | 724.00000       | 831                  | 34.60      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.40  | Call         |     |       | 1,808.00000     | 1,570                | 35.06      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.40  | Put          |     |       | 816.00000       | 936                  | 35.06      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.60  | Call         |     |       | 1,707.00000     | 1,478                | 35.44      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.60  | Put          |     |       | 915.00000       | 1,045                | 35.44      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.80  | Call         |     |       | 2,153.00000     | 1,873                | 33.70      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.80  | Put          |     |       | 561.00000       | 640                  | 33.70      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.70  | Call         |     |       | 1,658.00000     | 1,434                | 35.61      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.70  | Put          |     |       | 966.00000       | 1,100                | 35.61      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.00  | Call         |     |       | 1,520.00000     | 1,309                | 36.13      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.00  | Put          |     |       | 1,128.00000     | 1,276                | 36.13      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.30  | Call         |     |       | 1,395.00000     | 1,194                | 36.61      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.30  | Put          |     |       | 1,303.00000     | 1,461                | 36.61      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.55  | Call         |     |       | 1,732.00000     | 1,501                | 35.35      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.55  | Put          |     |       | 890.00000       | 1,017                | 35.35      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.15  | Call         |     |       | 1,456.00000     | 1,251                | 36.38      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.15  | Put          |     |       | 1,214.00000     | 1,367                | 36.38      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.45  | Call         |     |       | 3,144.00000     | 2,800                | 31.84      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 11.45  | Put          |     |       | 202.00000       | 216                  | 31.84      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM      | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 16/03/2009 Currency Future | 13.55  | Call         |          |       | 1,732.00000     | 1,501                | 35.35      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.55  | Put          |          |       | 890.00000       | 1,017                | 35.35      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.15  | Call         |          |       | 1,456.00000     | 1,251                | 36.38      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.15  | Put          |          |       | 1,214.00000     | 1,367                | 36.38      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.45  | Call         |          |       | 1,335.00000     | 1,141                | 36.84      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.45  | Put          |          |       | 1,393.00000     | 1,557                | 36.84      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.80  | Call         |          |       | 1,611.00000     | 1,391                | 35.79      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.80  | Put          |          |       | 1,019.00000     | 1,158                | 35.79      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 15.00  | Call         |          |       | 1,131.00000     | 965                  | 37.70      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 15.00  | Put          |          |       | 1,739.00000     | 1,932                | 37.70      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 15.60  | Call         |          |       | 946.00000       | 808                  | 38.64      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 15.60  | Put          |          |       | 2,154.00000     | 2,374                | 38.64      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 16.20  | Call         |          |       | 793.00000       | 679                  | 39.57      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 16.20  | Put          |          |       | 2,601.00000     | 2,845                | 39.57      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 16.80  | Call         |          |       | 667.00000       | 557                  | 39.96      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 16.80  | Put          |          |       | 3,075.00000     | 3,324                | 39.96      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.85  | Call         |          |       | 0.00000         | 1,845                | 33.79      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 12.85  | Put          |          |       | 0.00000         | 662                  | 33.79      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.45  | Call         |          |       | 0.00000         | 1,547                | 35.18      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 13.45  | Put          |          |       | 0.00000         | 964                  | 35.18      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.05  | Call         |          |       | 0.00000         | 1,290                | 36.22      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.05  | Put          |          |       | 0.00000         | 1,306                | 36.22      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.65  | Call         |          |       | 0.00000         | 1,073                | 37.15      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 14.65  | Put          |          |       | 0.00000         | 1,690                | 37.15      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 15.25  | Call         |          |       | 0.00000         | 896                  | 38.09      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 15.25  | Put          |          |       | 0.00000         | 2,112                | 38.09      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 15.85  | Call         |          |       | 0.00000         | 751                  | 39.03      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 15.85  | Put          |          |       | 0.00000         | 2,567                | 39.03      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 16.45  | Call         |          |       | 0.00000         | 632                  | 39.96      | 0.00  | 0                   | 0.00             |
| € / R On 16/03/2009 Currency Future | 16.45  | Put          |          |       | 0.00000         | 3,049                | 39.96      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future |        |              | 14.29230 |       | 14.66030        |                      | 32.79      | 0.00  | 0                   | 65.00            |
| € / R On 12/06/2009 Currency Future | 14.65  | Call         |          |       | 1,586.00000     | 1,373                | 33.24      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.65  | Put          |          |       | 1,575.00000     | 1,730                | 33.24      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.50  | Call         |          |       | 2,146.00000     | 1,872                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.50  | Put          |          |       | 986.00000       | 1,080                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.90  | Call         |          |       | 2,507.00000     | 2,214                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.90  | Put          |          |       | 747.00000       | 821                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.15  | Call         |          |       | 2,352.00000     | 2,066                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.15  | Put          |          |       | 842.00000       | 924                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.35  | Call         |          |       | 2,233.00000     | 1,954                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.35  | Put          |          |       | 922.00000       | 1,011                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.10  | Call         |          |       | 2,383.00000     | 2,095                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.10  | Put          |          |       | 822.00000       | 903                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.75  | Call         |          |       | 2,604.00000     | 2,305                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.75  | Put          |          |       | 694.00000       | 763                  | 32.30      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 12/06/2009 Currency Future | 12.30  | Call         |     |       | 2,908.00000     | 2,596                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.30  | Put          |     |       | 548.00000       | 604                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.35  | Call         |     |       | 2,873.00000     | 2,563                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.35  | Put          |     |       | 563.00000       | 621                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.25  | Call         |     |       | 2,943.00000     | 2,630                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.25  | Put          |     |       | 533.00000       | 588                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.35  | Call         |     |       | 2,873.00000     | 2,563                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.35  | Put          |     |       | 563.00000       | 621                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.55  | Call         |     |       | 2,736.00000     | 2,432                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.55  | Put          |     |       | 626.00000       | 690                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.50  | Call         |     |       | 2,770.00000     | 2,464                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.50  | Put          |     |       | 610.00000       | 672                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.65  | Call         |     |       | 2,670.00000     | 2,368                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.65  | Put          |     |       | 659.00000       | 726                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.05  | Call         |     |       | 3,086.00000     | 2,768                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.05  | Put          |     |       | 476.00000       | 525                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.45  | Call         |     |       | 2,804.00000     | 2,497                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.45  | Put          |     |       | 594.00000       | 654                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.20  | Call         |     |       | 2,978.00000     | 2,664                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.20  | Put          |     |       | 518.00000       | 572                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.10  | Call         |     |       | 3,050.00000     | 2,733                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.10  | Put          |     |       | 490.00000       | 541                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.15  | Call         |     |       | 3,014.00000     | 2,698                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.15  | Put          |     |       | 504.00000       | 556                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 11.70  | Call         |     |       | 3,347.00000     | 3,019                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 11.70  | Put          |     |       | 386.00000       | 427                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 11.80  | Call         |     |       | 3,271.00000     | 2,946                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 11.80  | Put          |     |       | 411.00000       | 454                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 11.90  | Call         |     |       | 3,196.00000     | 2,874                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 11.90  | Put          |     |       | 436.00000       | 482                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.00  | Call         |     |       | 3,123.00000     | 2,803                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.00  | Put          |     |       | 462.00000       | 511                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.40  | Call         |     |       | 2,838.00000     | 2,530                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.40  | Put          |     |       | 578.00000       | 637                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 11.75  | Call         |     |       | 3,309.00000     | 2,983                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 11.75  | Put          |     |       | 398.00000       | 440                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 11.85  | Call         |     |       | 3,233.00000     | 2,910                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 11.85  | Put          |     |       | 423.00000       | 468                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 11.95  | Call         |     |       | 3,159.00000     | 2,838                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 11.95  | Put          |     |       | 449.00000       | 496                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.55  | Call         |     |       | 2,736.00000     | 2,432                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.55  | Put          |     |       | 626.00000       | 690                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.10  | Call         |     |       | 3,050.00000     | 2,733                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.10  | Put          |     |       | 490.00000       | 541                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.60  | Call         |     |       | 2,703.00000     | 2,400                | 32.30      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 12/06/2009 Currency Future | 12.60  | Put          |     |       | 642.00000       | 707                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.70  | Call         |     |       | 2,637.00000     | 2,337                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.70  | Put          |     |       | 676.00000       | 744                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.05  | Call         |     |       | 3,086.00000     | 2,768                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.05  | Put          |     |       | 476.00000       | 525                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.15  | Call         |     |       | 3,014.00000     | 2,698                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.15  | Put          |     |       | 504.00000       | 556                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.85  | Call         |     |       | 2,539.00000     | 2,244                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.85  | Put          |     |       | 729.00000       | 802                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 11.65  | Call         |     |       | 3,385.00000     | 3,056                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 11.65  | Put          |     |       | 374.00000       | 414                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 11.85  | Call         |     |       | 3,233.00000     | 2,910                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 11.85  | Put          |     |       | 423.00000       | 468                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.65  | Call         |     |       | 2,670.00000     | 2,368                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.65  | Put          |     |       | 659.00000       | 726                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.95  | Call         |     |       | 2,476.00000     | 2,184                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.95  | Put          |     |       | 765.00000       | 841                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.05  | Call         |     |       | 2,413.00000     | 2,124                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.05  | Put          |     |       | 803.00000       | 882                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.85  | Call         |     |       | 2,539.00000     | 2,244                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.85  | Put          |     |       | 729.00000       | 802                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.60  | Call         |     |       | 2,703.00000     | 2,400                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.60  | Put          |     |       | 642.00000       | 707                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.80  | Call         |     |       | 2,571.00000     | 2,274                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.80  | Put          |     |       | 711.00000       | 782                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.30  | Call         |     |       | 2,908.00000     | 2,596                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.30  | Put          |     |       | 548.00000       | 604                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.40  | Call         |     |       | 2,838.00000     | 2,530                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.40  | Put          |     |       | 578.00000       | 637                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.80  | Call         |     |       | 2,571.00000     | 2,274                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.80  | Put          |     |       | 711.00000       | 782                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.90  | Call         |     |       | 2,507.00000     | 2,214                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 12.90  | Put          |     |       | 747.00000       | 821                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.00  | Call         |     |       | 2,444.00000     | 2,154                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.00  | Put          |     |       | 784.00000       | 861                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.05  | Call         |     |       | 2,413.00000     | 2,124                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.05  | Put          |     |       | 803.00000       | 882                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.25  | Call         |     |       | 2,292.00000     | 2,009                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.25  | Put          |     |       | 881.00000       | 967                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.45  | Call         |     |       | 2,175.00000     | 1,899                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.45  | Put          |     |       | 964.00000       | 1,057                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.55  | Call         |     |       | 2,118.00000     | 1,845                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.55  | Put          |     |       | 1,007.00000     | 1,103                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.65  | Call         |     |       | 2,062.00000     | 1,793                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.65  | Put          |     |       | 1,051.00000     | 1,151                | 32.30      | 0.00  | 0                   | 0.00             |



| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 12/06/2009 Currency Future | 13.75  | Call         |     |       | 2,007.00000     | 1,742                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.75  | Put          |     |       | 1,097.00000     | 1,199                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.20  | Call         |     |       | 2,322.00000     | 2,038                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.20  | Put          |     |       | 861.00000       | 945                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.30  | Call         |     |       | 2,262.00000     | 1,981                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.30  | Put          |     |       | 902.00000       | 989                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.40  | Call         |     |       | 2,203.00000     | 1,926                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.40  | Put          |     |       | 943.00000       | 1,034                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.55  | Call         |     |       | 2,118.00000     | 1,845                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.55  | Put          |     |       | 1,007.00000     | 1,103                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.30  | Call         |     |       | 2,262.00000     | 1,981                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.30  | Put          |     |       | 902.00000       | 989                  | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.60  | Call         |     |       | 2,090.00000     | 1,819                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.60  | Put          |     |       | 1,029.00000     | 1,127                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.70  | Call         |     |       | 2,034.00000     | 1,767                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.70  | Put          |     |       | 1,074.00000     | 1,175                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.80  | Call         |     |       | 1,980.00000     | 1,716                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.80  | Put          |     |       | 1,120.00000     | 1,224                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.90  | Call         |     |       | 1,927.00000     | 1,667                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 13.90  | Put          |     |       | 1,166.00000     | 1,275                | 32.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.25  | Call         |     |       | 1,749.00000     | 1,522                | 32.73      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.25  | Put          |     |       | 1,339.00000     | 1,479                | 32.73      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.35  | Call         |     |       | 1,710.00000     | 1,483                | 32.86      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.35  | Put          |     |       | 1,400.00000     | 1,540                | 32.86      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.45  | Call         |     |       | 1,668.00000     | 1,445                | 32.99      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.45  | Put          |     |       | 1,458.00000     | 1,603                | 32.99      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.55  | Call         |     |       | 1,626.00000     | 1,408                | 33.11      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.55  | Put          |     |       | 1,516.00000     | 1,666                | 33.11      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.75  | Call         |     |       | 1,546.00000     | 1,335                | 33.31      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.75  | Put          |     |       | 1,636.00000     | 1,793                | 33.31      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.85  | Call         |     |       | 1,508.00000     | 1,295                | 33.31      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.85  | Put          |     |       | 1,697.00000     | 1,853                | 33.31      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.95  | Call         |     |       | 1,470.00000     | 1,257                | 33.31      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.95  | Put          |     |       | 1,760.00000     | 1,915                | 33.31      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 15.05  | Call         |     |       | 1,434.00000     | 1,219                | 33.31      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 15.05  | Put          |     |       | 1,824.00000     | 1,977                | 33.31      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.00  | Call         |     |       | 0.00000         | 1,624                | 32.42      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.00  | Put          |     |       | 0.00000         | 1,332                | 32.42      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.10  | Call         |     |       | 0.00000         | 1,582                | 32.54      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.10  | Put          |     |       | 0.00000         | 1,390                | 32.54      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.20  | Call         |     |       | 0.00000         | 1,542                | 32.67      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.20  | Put          |     |       | 0.00000         | 1,449                | 32.67      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.30  | Call         |     |       | 0.00000         | 1,502                | 32.79      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.30  | Put          |     |       | 0.00000         | 1,510                | 32.79      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.40  | Call         |     |       | 0.00000         | 1,464                | 32.92      | 0.00  | 0                   | 0.00             |

| Contract Details                    | Strike | Call/<br>Put | MTM       | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| € / R On 12/06/2009 Currency Future | 14.40  | Put          |           |       | 0.00000         | 1,571                | 32.92      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.50  | Call         |           |       | 0.00000         | 1,426                | 33.05      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.50  | Put          |           |       | 0.00000         | 1,634                | 33.05      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.60  | Call         |           |       | 0.00000         | 1,390                | 33.18      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.60  | Put          |           |       | 0.00000         | 1,698                | 33.18      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.70  | Call         |           |       | 0.00000         | 1,355                | 33.30      | 0.00  | 0                   | 0.00             |
| € / R On 12/06/2009 Currency Future | 14.70  | Put          |           |       | 0.00000         | 1,763                | 33.30      | 0.00  | 0                   | 0.00             |
| ALBI On 06/11/2008 Index Future     |        |              | 268.29000 |       | 267.35500       |                      | 0.00       | 0.00  | 0                   | 661.00           |
| ALBI On 06/11/2008 Index Future     | 265.00 | Call         |           |       | 27,827.00000    | 35,243               | 0.00       | 0.00  | 0                   | 0.00             |
| ALBI On 06/11/2008 Index Future     | 265.00 | Put          |           |       | 4,277.00000     | 2,343                | 0.00       | 0.00  | 0                   | 0.00             |
| ALBI On 05/02/2009 Index Future     |        |              | 276.39100 |       | 275.42700       |                      | 0.00       | 0.00  | 0                   | 0.00             |
| ALBI On 07/05/2009 Index Future     |        |              | 283.41200 |       | 283.42900       |                      | 0.00       | 0.00  | 0                   | 0.00             |
| CRD1 On 06/11/2008 Index Future     |        |              | 114.21300 |       | 114.04500       |                      | 0.00       | 0.00  | 0                   | 6.00             |
| CRD1 On 05/02/2009 Index Future     |        |              | 117.59200 |       | 117.41800       |                      | 0.00       | 0.00  | 0                   | 0.00             |
| CRD1 On 07/05/2009 Index Future     |        |              | 121.02200 |       | 120.84200       |                      | 0.00       | 0.00  | 0                   | 0.00             |
| GOVI On 06/11/2008 jGovi            |        |              | 270.51750 |       | 269.67000       |                      | 0.00       | 0.00  | 0                   | 150.00           |
| GOVI On 06/11/2008 jGovi            | 274.00 | Call         |           |       | 1,397.00000     | 2,217                | 0.00       | 0.00  | 0                   | 0.00             |
| GOVI On 06/11/2008 jGovi            | 274.00 | Put          |           |       | 44,697.00000    | 37,042               | 0.00       | 0.00  | 0                   | 0.00             |
| GOVI On 05/02/2009 jGovi            |        |              | 278.52150 |       | 277.64800       |                      | 0.00       | 0.00  | 0                   | 253.00           |
| GOVI On 07/05/2009 jGovi            |        |              | 286.64500 |       | 285.74450       |                      | 0.00       | 0.00  | 0                   | 0.00             |
| ILBI On 06/11/2008 Index Future     |        |              | 329.17400 |       | 329.17400       |                      | 0.00       | 0.00  | 0                   | 1.00             |
| ILBI On 05/02/2009 Index Future     |        |              | 338.78400 |       | 338.78400       |                      | 0.00       | 0.00  | 0                   | 0.00             |
| ILBI On 07/05/2009 Index Future     |        |              | 352.00700 |       | 351.85500       |                      | 0.00       | 0.00  | 0                   | 0.00             |
| J153 On 31/08/2010 jSwap            |        |              | 10.60400  |       | 10.59000        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| J157 On 15/09/2015 jSwap            |        |              | 9.61500   |       | 9.66600         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| J186 On 21/12/2026 jSwap            |        |              | 8.95700   |       | 9.00800         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| J201 On 22/12/2014 jSwap            |        |              | 9.79000   |       | 9.83700         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| J203 On 15/09/2017 jSwap            |        |              | 9.50400   |       | 9.56100         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| J204 On 21/12/2018 jSwap            |        |              | 9.55100   |       | 9.59500         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| J207 On 15/01/2020 jSwap            |        |              | 9.45200   |       | 9.49200         |                      | 0.00       | 0.00  | 0                   | 0.00             |

| Contract Details                | Strike | Call/<br>Put | MTM       | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| JBAR On 21/12/2005 jBar         |        |              | 12.27500  |       | 12.27500        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JFRA On 06/11/2008 jFra         |        |              | 12.20200  |       | 12.21400        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JFRA On 05/02/2009 jFra         |        |              | 11.49700  |       | 11.48500        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JFRA On 07/05/2009 jFra         |        |              | 10.62300  |       | 10.62100        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JFRA On 06/08/2009 jFra         |        |              | 9.96500   |       | 9.93500         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JFRA On 05/11/2009 jFra         |        |              | 9.53900   |       | 9.47700         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN02 On 06/11/2008 jNote        |        |              | 10.20000  |       | 10.18700        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN02 On 05/02/2009 jNote        |        |              | 9.79400   |       | 9.78000         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN02 On 07/05/2009 jNote        |        |              | 9.46900   |       | 9.46100         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN05 On 07/11/2008 jNote        |        |              | 9.84900   |       | 9.90400         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN05 On 05/02/2009 jNote        |        |              | 9.36300   |       | 9.40800         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN05 On 07/05/2009 jNote        |        |              | 9.21300   |       | 9.26400         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN10 On 07/11/2008 jNote        |        |              | 9.50200   |       | 9.56400         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN10 On 05/02/2009 jNote        |        |              | 9.16100   |       | 9.20700         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN10 On 07/05/2009 jNote        |        |              | 9.05700   |       | 9.10400         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JROD On 31/10/2008 jRod         |        |              | 11.80900  |       | 11.81300        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JROD On 28/11/2008 jRod         |        |              | 11.92600  |       | 11.93400        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JROD On 31/12/2008 jRod         |        |              | 12.14700  |       | 12.15900        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| OTH1 On 06/11/2008 Index Future |        |              | 256.92000 |       | 255.63900       |                      | 0.00       | 0.00  | 0                   | 9.00             |
| OTH1 On 05/02/2009 Index Future |        |              | 264.52100 |       | 263.20200       |                      | 0.00       | 0.00  | 0                   | 0.00             |
| OTH1 On 07/05/2009 Index Future |        |              | 272.23700 |       | 270.87700       |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R153 On 06/11/2008 Bond Future  |        |              | 9.46600   |       | 9.50400         |                      | 3.00       | 0.00  | 0                   | 3,526.00         |
| R153 On 06/11/2008 Bond Future  | 9.25   | Call         |           |       | 143.00000       | 156                  | 3.00       | 0.00  | 0                   | 0.00             |
| R153 On 06/11/2008 Bond Future  | 9.25   | Put          |           |       | 572.00000       | 521                  | 3.00       | 0.00  | 0                   | 250.00           |
| R153 On 06/11/2008 Bond Future  | 9.00   | Call         |           |       | 54.00000        | 59                   | 3.00       | 0.00  | 0                   | 700.00           |
| R153 On 06/11/2008 Bond Future  | 9.00   | Put          |           |       | 908.00000       | 849                  | 3.00       | 0.00  | 0                   | 0.00             |
| R153 On 06/11/2008 Bond Future  | 8.75   | Call         |           |       | 17.00000        | 18                   | 3.00       | 0.00  | 0                   | 250.00           |
| R153 On 06/11/2008 Bond Future  | 8.75   | Put          |           |       | 1,298.00000     | 1,235                | 3.00       | 0.00  | 0                   | 0.00             |
| R153 On 05/02/2009 Bond Future  |        |              | 9.14400   |       | 9.18900         |                      | 3.00       | 0.00  | 0                   | 3.00             |
| R153 On 05/02/2009 Bond Future  | 10.00  | Call         |           |       | 1,470.00000     | 1,517                | 3.00       | 0.00  | 0                   | 0.00             |
| R153 On 05/02/2009 Bond Future  | 10.00  | Put          |           |       | 289.00000       | 270                  | 3.00       | 0.00  | 0                   | 0.00             |
| R153 On 07/05/2009 Bond Future  |        |              | 8.77300   |       | 8.82900         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R153 On 07/05/2009 Bond Future  | 9.25   | Call         |           |       | 1,872.00000     | 1,908                | 0.00       | 0.00  | 0                   | 0.00             |
| R153 On 07/05/2009 Bond Future  | 9.25   | Put          |           |       | 1,347.00000     | 1,313                | 0.00       | 0.00  | 0                   | 0.00             |
| R157 On 06/11/2008 Bond Future  |        |              | 9.25800   |       | 9.32800         |                      | 8.80       | 0.00  | 0                   | 9,023.00         |

| Contract Details               | Strike | Call/<br>Put | MTM      | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|--------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| R157 On 06/11/2008 Bond Future | 9.50   | Call         |          |       | 1,595.00000     | 1,840                | 8.90       | 0.00  | 0                   | 500.00           |
| R157 On 06/11/2008 Bond Future | 9.50   | Put          |          |       | 630.00000       | 480                  | 8.90       | 0.00  | 0                   | 1,000.00         |
| R157 On 06/11/2008 Bond Future | 8.75   | Call         |          |       | 127.00000       | 161                  | 8.75       | 0.00  | 0                   | 700.00           |
| R157 On 06/11/2008 Bond Future | 8.75   | Put          |          |       | 3,444.00000     | 3,082                | 8.75       | 0.00  | 0                   | 0.00             |
| R157 On 06/11/2008 Bond Future | 10.25  | Call         |          |       | 5,082.00000     | 5,466                | 9.20       | 0.00  | 0                   | 0.00             |
| R157 On 06/11/2008 Bond Future | 10.25  | Put          |          |       | 29.00000        | 17                   | 9.20       | 0.00  | 0                   | 300.00           |
| R157 On 05/02/2009 Bond Future |        |              | 9.15300  |       | 9.22700         |                      | 8.80       | 0.00  | 0                   | 5,094.00         |
| R157 On 05/02/2009 Bond Future | 9.25   | Call         |          |       | 2,531.00000     | 2,737                | 8.85       | 0.00  | 0                   | 0.00             |
| R157 On 05/02/2009 Bond Future | 9.25   | Put          |          |       | 2,405.00000     | 2,203                | 8.85       | 0.00  | 0                   | 0.00             |
| R157 On 05/02/2009 Bond Future | 8.75   | Call         |          |       | 1,361.00000     | 1,495                | 8.75       | 0.00  | 0                   | 600.00           |
| R157 On 05/02/2009 Bond Future | 8.75   | Put          |          |       | 4,022.00000     | 3,749                | 8.75       | 0.00  | 0                   | 0.00             |
| R157 On 05/02/2009 Bond Future | 10.00  | Call         |          |       | 5,105.00000     | 5,408                | 9.10       | 0.00  | 0                   | 0.00             |
| R157 On 05/02/2009 Bond Future | 10.00  | Put          |          |       | 950.00000       | 846                  | 9.10       | 0.00  | 0                   | 600.00           |
| R157 On 05/02/2009 Bond Future | 9.50   | Call         |          |       | 3,284.00000     | 3,525                | 8.90       | 0.00  | 0                   | 600.00           |
| R157 On 05/02/2009 Bond Future | 9.50   | Put          |          |       | 1,795.00000     | 1,628                | 8.90       | 0.00  | 0                   | 0.00             |
| R157 On 07/05/2009 Bond Future |        |              | 9.04800  |       | 9.12600         |                      | 8.70       | 0.00  | 0                   | 0.00             |
| R157 On 07/05/2009 Bond Future | 9.00   | Call         |          |       | 2,860.00000     | 3,057                | 8.70       | 0.00  | 0                   | 0.00             |
| R157 On 07/05/2009 Bond Future | 9.00   | Put          |          |       | 3,537.00000     | 3,316                | 8.70       | 0.00  | 0                   | 0.00             |
| R186 On 06/11/2008 Bond Future |        |              | 8.99100  |       | 9.06000         |                      | 0.00       | 0.00  | 0                   | 5,107.00         |
| R186 On 06/11/2008 Bond Future | 8.50   | Call         |          |       | 0.00000         | 0                    | 0.00       | 0.00  | 0                   | 0.00             |
| R186 On 06/11/2008 Bond Future | 8.50   | Put          |          |       | 5,620.00000     | 4,950                | 0.00       | 0.00  | 0                   | 0.00             |
| R186 On 05/02/2009 Bond Future |        |              | 8.90200  |       | 8.97300         |                      | 0.00       | 0.00  | 0                   | 2,500.00         |
| R186 On 05/02/2009 Bond Future | 9.25   | Call         |          |       | 2,996.00000     | 3,569                | 0.00       | 0.00  | 0                   | 0.00             |
| R186 On 05/02/2009 Bond Future | 9.25   | Put          |          |       | 352.00000       | 232                  | 0.00       | 0.00  | 0                   | 0.00             |
| R186 On 07/05/2009 Bond Future |        |              | 8.82000  |       | 8.89300         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R186 On 07/05/2009 Bond Future | 9.00   | Call         |          |       | 2,318.00000     | 2,765                | 0.00       | 0.00  | 0                   | 0.00             |
| R186 On 07/05/2009 Bond Future | 9.00   | Put          |          |       | 1,282.00000     | 1,014                | 0.00       | 0.00  | 0                   | 0.00             |
| R196 On 06/11/2008 Bond Future |        |              | 12.09300 |       | 12.10500        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R196 On 06/11/2008 Bond Future | 8.75   | Call         |          |       | 144.00000       | 137                  | 0.00       | 0.00  | 0                   | 0.00             |
| R196 On 06/11/2008 Bond Future | 8.75   | Put          |          |       | 1,134.00000     | 1,122                | 0.00       | 0.00  | 0                   | 0.00             |
| R196 On 05/02/2009 Bond Future |        |              | 11.30300 |       | 11.35600        |                      | 0.06       | 0.00  | 0                   | 0.00             |
| R196 On 05/02/2009 Bond Future | 10.75  | Call         |          |       | 3.00000         | 4                    | 0.06       | 0.00  | 0                   | 0.00             |
| R196 On 05/02/2009 Bond Future | 10.75  | Put          |          |       | 34.00000        | 32                   | 0.06       | 0.00  | 0                   | 0.00             |
| R196 On 07/05/2009 Bond Future |        |              | 11.25300 |       | 11.31200        |                      | 0.43       | 0.00  | 0                   | 0.00             |
| R196 On 07/05/2009 Bond Future | 11.00  | Call         |          |       | 91.00000        | 97                   | 0.43       | 0.00  | 0                   | 0.00             |
| R196 On 07/05/2009 Bond Future | 11.00  | Put          |          |       | 184.00000       | 172                  | 0.43       | 0.00  | 0                   | 0.00             |
| R201 On 06/11/2008 Bond Future |        |              | 9.37900  |       | 9.43800         |                      | 0.00       | 0.00  | 0                   | 1,000.00         |
| R201 On 06/11/2008 Bond Future | 8.75   | Call         |          |       | 2.00000         | 3                    | 0.00       | 0.00  | 0                   | 0.00             |
| R201 On 06/11/2008 Bond Future | 8.75   | Put          |          |       | 3,143.00000     | 2,880                | 0.00       | 0.00  | 0                   | 0.00             |
| R201 On 05/02/2009 Bond Future |        |              | 9.23100  |       | 9.29400         |                      | 0.00       | 0.00  | 0                   | 2.00             |
| R201 On 05/02/2009 Bond Future | 9.25   | Call         |          |       | 999.00000       | 1,131                | 0.00       | 0.00  | 0                   | 0.00             |

| Contract Details               | Strike | Call/<br>Put | MTM     | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| R201 On 05/02/2009 Bond Future | 9.25   | Put          |         |       | 1,192.00000     | 1,048                | 0.00       | 0.00  | 0                   | 0.00             |
| R201 On 07/05/2009 Bond Future |        |              | 9.08800 |       | 9.15400         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R201 On 07/05/2009 Bond Future | 9.25   | Call         |         |       | 1,722.00000     | 1,878                | 0.00       | 0.00  | 0                   | 0.00             |
| R201 On 07/05/2009 Bond Future | 9.25   | Put          |         |       | 1,314.00000     | 1,187                | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 06/11/2008 Bond Future |        |              | 9.25700 |       | 9.32600         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 06/11/2008 Bond Future | 8.50   | Call         |         |       | 0.00000         | 0                    | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 06/11/2008 Bond Future | 8.50   | Put          |         |       | 4,854.00000     | 4,460                | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 05/02/2009 Bond Future |        |              | 9.14300 |       | 9.21600         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 05/02/2009 Bond Future | 9.25   | Call         |         |       | 1,177.00000     | 1,405                | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 05/02/2009 Bond Future | 9.25   | Put          |         |       | 986.00000       | 801                  | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 07/05/2009 Bond Future |        |              | 9.03200 |       | 9.10700         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 07/05/2009 Bond Future | 9.00   | Call         |         |       | 1,158.00000     | 1,349                | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 07/05/2009 Bond Future | 9.00   | Put          |         |       | 1,757.00000     | 1,529                | 0.00       | 0.00  | 0                   | 0.00             |
| R204 On 06/11/2008 Bond Future |        |              | 9.25700 |       | 9.32700         |                      | 0.00       | 0.00  | 0                   | 3,126.00         |
| R204 On 06/11/2008 Bond Future | 8.50   | Call         |         |       | 0.00000         | 0                    | 0.00       | 0.00  | 0                   | 0.00             |
| R204 On 06/11/2008 Bond Future | 8.50   | Put          |         |       | 5,221.00000     | 4,794                | 0.00       | 0.00  | 0                   | 0.00             |
| R204 On 05/02/2009 Bond Future |        |              | 9.15200 |       | 9.22400         |                      | 0.00       | 0.00  | 0                   | 9.00             |
| R204 On 05/02/2009 Bond Future | 9.25   | Call         |         |       | 1,110.00000     | 1,352                | 0.00       | 0.00  | 0                   | 0.00             |
| R204 On 05/02/2009 Bond Future | 9.25   | Put          |         |       | 953.00000       | 758                  | 0.00       | 0.00  | 0                   | 0.00             |
| R204 On 07/05/2009 Bond Future |        |              | 9.05300 |       | 9.12800         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R204 On 07/05/2009 Bond Future | 9.00   | Call         |         |       | 1,080.00000     | 1,278                | 0.00       | 0.00  | 0                   | 0.00             |
| R204 On 07/05/2009 Bond Future | 9.00   | Put          |         |       | 1,854.00000     | 1,600                | 0.00       | 0.00  | 0                   | 0.00             |
| R206 On 06/11/2008 Bond Future |        |              | 9.38500 |       | 9.44400         |                      | 0.00       | 0.00  | 0                   | 1,730.00         |
| R206 On 06/11/2008 Bond Future | 8.00   | Call         |         |       | 0.00000         | 0                    | 0.00       | 0.00  | 0                   | 0.00             |
| R206 On 06/11/2008 Bond Future | 8.00   | Put          |         |       | 5,735.00000     | 5,509                | 0.00       | 0.00  | 0                   | 0.00             |
| R206 On 05/02/2009 Bond Future |        |              | 9.21700 |       | 9.28000         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R206 On 05/02/2009 Bond Future | 9.25   | Call         |         |       | 980.00000       | 1,094                | 0.00       | 0.00  | 0                   | 0.00             |
| R206 On 05/02/2009 Bond Future | 9.25   | Put          |         |       | 1,092.00000     | 971                  | 0.00       | 0.00  | 0                   | 0.00             |
| R206 On 07/05/2009 Bond Future |        |              | 9.05800 |       | 9.12500         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R206 On 07/05/2009 Bond Future | 9.00   | Call         |         |       | 1,222.00000     | 1,332                | 0.00       | 0.00  | 0                   | 0.00             |
| R206 On 07/05/2009 Bond Future | 9.00   | Put          |         |       | 1,673.00000     | 1,542                | 0.00       | 0.00  | 0                   | 0.00             |
| R207 On 06/11/2008 Bond Future |        |              | 9.23900 |       | 9.30800         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R207 On 06/11/2008 Bond Future | 8.50   | Call         |         |       | 0.00000         | 0                    | 0.00       | 0.00  | 0                   | 0.00             |
| R207 On 06/11/2008 Bond Future | 8.50   | Put          |         |       | 5,208.00000     | 4,779                | 0.00       | 0.00  | 0                   | 0.00             |
| R207 On 05/02/2009 Bond Future |        |              | 9.13900 |       | 9.21100         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R207 On 05/02/2009 Bond Future | 9.25   | Call         |         |       | 1,087.00000     | 1,343                | 0.00       | 0.00  | 0                   | 0.00             |
| R207 On 05/02/2009 Bond Future | 9.25   | Put          |         |       | 846.00000       | 655                  | 0.00       | 0.00  | 0                   | 0.00             |
| R207 On 07/05/2009 Bond Future |        |              | 9.05100 |       | 9.12500         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R207 On 07/05/2009 Bond Future | 9.00   | Call         |         |       | 988.00000       | 1,188                | 0.00       | 0.00  | 0                   | 0.00             |
| R207 On 07/05/2009 Bond Future | 9.00   | Put          |         |       | 1,763.00000     | 1,505                | 0.00       | 0.00  | 0                   | 0.00             |

| Contract Details                   | Strike | Call/<br>Put | MTM       | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value         | Contracts<br>Traded | Open<br>Interest |
|------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|---------------|---------------------|------------------|
| R208 On 06/11/2008 Bond Future     |        |              | 9.20900   |       | 9.27600         |                      | 0.00       | 0.00          | 0                   | 0.00             |
| R208 On 06/11/2008 Bond Future     | 8.75   | Call         |           |       | 0.00000         | 0                    | 0.00       | 0.00          | 0                   | 0.00             |
| R208 On 06/11/2008 Bond Future     | 8.75   | Put          |           |       | 3,430.00000     | 3,004                | 0.00       | 0.00          | 0                   | 0.00             |
| R208 On 05/02/2009 Bond Future     |        |              | 9.11000   |       | 9.17900         |                      | 0.00       | 0.00          | 0                   | 0.00             |
| R208 On 05/02/2009 Bond Future     | 8.75   | Call         |           |       | 144.00000       | 205                  | 0.00       | 0.00          | 0                   | 0.00             |
| R208 On 05/02/2009 Bond Future     | 8.75   | Put          |           |       | 2,929.00000     | 2,551                | 0.00       | 0.00          | 0                   | 0.00             |
| R208 On 07/05/2009 Bond Future     |        |              | 9.05100   |       | 9.11900         |                      | 0.00       | 0.00          | 0                   | 0.00             |
| R208 On 07/05/2009 Bond Future     | 8.75   | Call         |           |       | 415.00000       | 522                  | 0.00       | 0.00          | 0                   | 0.00             |
| R208 On 07/05/2009 Bond Future     | 8.75   | Put          |           |       | 2,795.00000     | 2,470                | 0.00       | 0.00          | 0                   | 0.00             |
| R209 On 06/11/2008 Bond Future     |        |              | 8.60400   |       | 8.68300         |                      | 0.00       | 0.00          | 0                   | 6,527.00         |
| R209 On 06/11/2008 Bond Future     | 7.75   | Call         |           |       | 0.00000         | 0                    | 0.00       | 0.00          | 0                   | 0.00             |
| R209 On 06/11/2008 Bond Future     | 7.75   | Put          |           |       | 8,347.00000     | 7,694                | 0.00       | 0.00          | 0                   | 0.00             |
| R209 On 05/02/2009 Bond Future     |        |              | 8.52700   |       | 8.60800         |                      | 0.00       | 0.00          | 0                   | 0.00             |
| R209 On 05/02/2009 Bond Future     | 9.00   | Call         |           |       | 3,205.00000     | 3,849                | 0.00       | 0.00          | 0                   | 0.00             |
| R209 On 05/02/2009 Bond Future     | 9.00   | Put          |           |       | 63.00000        | 29                   | 0.00       | 0.00          | 0                   | 0.00             |
| R209 On 07/05/2009 Bond Future     |        |              | 8.45500   |       | 8.53700         |                      | 0.00       | 0.00          | 0                   | 0.00             |
| R209 On 07/05/2009 Bond Future     | 9.00   | Call         |           |       | 3,849.00000     | 4,494                | 0.00       | 0.00          | 0                   | 0.00             |
| R209 On 07/05/2009 Bond Future     | 9.00   | Put          |           |       | 117.00000       | 68                   | 0.00       | 0.00          | 0                   | 0.00             |
| TRT1 On 06/11/2008 Index Future    |        |              | 266.98300 |       | 266.13700       |                      | 0.00       | 0.00          | 0                   | 300.00           |
| TRT1 On 05/02/2009 Index Future    |        |              | 274.88300 |       | 274.01000       |                      | 0.00       | 0.00          | 0                   | 0.00             |
| TRT1 On 07/05/2009 Index Future    |        |              | 282.90000 |       | 282.00000       |                      | 0.00       | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future |        |              | 7.02790   |       | 6.96690         |                      | 48.19      | 13,142,173.00 | 1,870               | 7,581.00         |
| ZAAD On 12/12/2008 Currency Future | 6.95   | Call         |           |       | 533.00000       | 561                  | 47.79      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.95   | Put          |           |       | 516.00000       | 483                  | 47.79      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.55   | Call         |           |       | 723.00000       | 765                  | 46.17      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.55   | Put          |           |       | 306.00000       | 287                  | 46.17      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.35   | Call         |           |       | 850.00000       | 894                  | 46.17      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.35   | Put          |           |       | 233.00000       | 217                  | 46.17      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.25   | Call         |           |       | 918.00000       | 964                  | 46.17      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.25   | Put          |           |       | 201.00000       | 186                  | 46.17      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.15   | Call         |           |       | 989.00000       | 1,037                | 46.17      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.15   | Put          |           |       | 172.00000       | 159                  | 46.17      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.45   | Call         |           |       | 785.00000       | 828                  | 46.17      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.45   | Put          |           |       | 268.00000       | 250                  | 46.17      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.20   | Call         |           |       | 953.00000       | 1,000                | 46.17      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.20   | Put          |           |       | 186.00000       | 172                  | 46.17      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.45   | Call         |           |       | 785.00000       | 828                  | 46.17      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.45   | Put          |           |       | 268.00000       | 250                  | 46.17      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.65   | Call         |           |       | 670.00000       | 704                  | 46.17      | 0.00          | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.65   | Put          |           |       | 353.00000       | 327                  | 46.17      | 0.00          | 0                   | 0.00             |

| Contract Details                   | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 12/12/2008 Currency Future | 6.65   | Call         |     |       | 670.00000       | 704                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.65   | Put          |     |       | 353.00000       | 327                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.80   | Call         |     |       | 597.00000       | 629                  | 47.03      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.80   | Put          |     |       | 430.00000       | 402                  | 47.03      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.85   | Call         |     |       | 575.00000       | 606                  | 47.33      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.85   | Put          |     |       | 458.00000       | 428                  | 47.33      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.55   | Call         |     |       | 723.00000       | 765                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.55   | Put          |     |       | 306.00000       | 287                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.60   | Call         |     |       | 696.00000       | 734                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.60   | Put          |     |       | 329.00000       | 306                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.30   | Call         |     |       | 883.00000       | 929                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.30   | Put          |     |       | 216.00000       | 201                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.40   | Call         |     |       | 817.00000       | 861                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.40   | Put          |     |       | 250.00000       | 233                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.50   | Call         |     |       | 754.00000       | 796                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.50   | Put          |     |       | 287.00000       | 268                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.70   | Call         |     |       | 645.00000       | 678                  | 46.45      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.70   | Put          |     |       | 378.00000       | 351                  | 46.45      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.90   | Call         |     |       | 554.00000       | 583                  | 47.56      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.90   | Put          |     |       | 487.00000       | 455                  | 47.56      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.00   | Call         |     |       | 512.00000       | 539                  | 47.99      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.00   | Put          |     |       | 545.00000       | 511                  | 47.99      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.75   | Call         |     |       | 620.00000       | 653                  | 46.73      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.75   | Put          |     |       | 404.00000       | 375                  | 46.73      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.05   | Call         |     |       | 492.00000       | 518                  | 48.19      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.05   | Put          |     |       | 575.00000       | 540                  | 48.19      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.05   | Call         |     |       | 492.00000       | 518                  | 48.19      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.05   | Put          |     |       | 575.00000       | 540                  | 48.19      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.15   | Call         |     |       | 454.00000       | 479                  | 48.61      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.15   | Put          |     |       | 637.00000       | 601                  | 48.61      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.25   | Call         |     |       | 419.00000       | 442                  | 49.04      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.25   | Put          |     |       | 702.00000       | 664                  | 49.04      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.35   | Call         |     |       | 387.00000       | 409                  | 49.48      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.35   | Put          |     |       | 770.00000       | 731                  | 49.48      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.95   | Call         |     |       | 533.00000       | 561                  | 47.79      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.95   | Put          |     |       | 516.00000       | 483                  | 47.79      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.15   | Call         |     |       | 454.00000       | 479                  | 48.61      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.15   | Put          |     |       | 637.00000       | 601                  | 48.61      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.40   | Call         |     |       | 817.00000       | 861                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.40   | Put          |     |       | 250.00000       | 233                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.90   | Call         |     |       | 554.00000       | 583                  | 47.56      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.90   | Put          |     |       | 487.00000       | 455                  | 47.56      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.10   | Call         |     |       | 473.00000       | 498                  | 48.40      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.10   | Put          |     |       | 606.00000       | 570                  | 48.40      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.20   | Call         |     |       | 436.00000       | 460                  | 48.83      | 0.00  | 0                   | 0.00             |

| Contract Details                   | Strike | Call/<br>Put | MTM     | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 12/12/2008 Currency Future | 7.20   | Put          |         |       | 669.00000       | 632                  | 48.83      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.10   | Call         |         |       | 1,025.00000     | 1,074                | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.10   | Put          |         |       | 158.00000       | 146                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.00   | Call         |         |       | 1,101.00000     | 1,151                | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.00   | Put          |         |       | 134.00000       | 123                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.30   | Call         |         |       | 883.00000       | 929                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.30   | Put          |         |       | 216.00000       | 201                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.80   | Call         |         |       | 597.00000       | 629                  | 47.03      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.80   | Put          |         |       | 430.00000       | 402                  | 47.03      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 5.80   | Call         |         |       | 1,260.00000     | 1,313                | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 5.80   | Put          |         |       | 93.00000        | 85                   | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 5.90   | Call         |         |       | 1,179.00000     | 1,231                | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 5.90   | Put          |         |       | 112.00000       | 103                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 5.75   | Call         |         |       | 1,301.00000     | 1,355                | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 5.75   | Put          |         |       | 84.00000        | 77                   | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 5.85   | Call         |         |       | 1,219.00000     | 1,272                | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 5.85   | Put          |         |       | 102.00000       | 94                   | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 5.95   | Call         |         |       | 1,140.00000     | 1,191                | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 5.95   | Put          |         |       | 123.00000       | 113                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.05   | Call         |         |       | 1,063.00000     | 1,112                | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.05   | Put          |         |       | 146.00000       | 134                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.15   | Call         |         |       | 989.00000       | 1,037                | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.15   | Put          |         |       | 172.00000       | 159                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.05   | Call         |         |       | 1,063.00000     | 1,112                | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 6.05   | Put          |         |       | 146.00000       | 134                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 5.95   | Call         |         |       | 1,140.00000     | 1,191                | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 5.95   | Put          |         |       | 123.00000       | 113                  | 46.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.45   | Call         |         |       | 0.00000         | 378                  | 49.93      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/12/2008 Currency Future | 7.45   | Put          |         |       | 0.00000         | 800                  | 49.93      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future |        |              | 7.14930 |       | 7.10410         |                      | 34.11      | 0.00  | 0                   | 911.00           |
| ZAAD On 16/03/2009 Currency Future | 7.10   | Call         |         |       | 571.00000       | 642                  | 33.94      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.10   | Put          |         |       | 567.00000       | 593                  | 33.94      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.70   | Call         |         |       | 744.00000       | 824                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.70   | Put          |         |       | 340.00000       | 375                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.45   | Call         |         |       | 900.00000       | 979                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.45   | Put          |         |       | 246.00000       | 279                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.35   | Call         |         |       | 968.00000       | 1,045                | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.35   | Put          |         |       | 214.00000       | 246                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.25   | Call         |         |       | 1,039.00000     | 1,115                | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.25   | Put          |         |       | 185.00000       | 215                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.55   | Call         |         |       | 835.00000       | 915                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.55   | Put          |         |       | 281.00000       | 315                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.30   | Call         |         |       | 1,003.00000     | 1,080                | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.30   | Put          |         |       | 199.00000       | 230                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.55   | Call         |         |       | 835.00000       | 915                  | 32.34      | 0.00  | 0                   | 0.00             |



| Contract Details                   | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 16/03/2009 Currency Future | 6.55   | Put          |     |       | 281.00000       | 315                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.75   | Call         |     |       | 719.00000       | 795                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.75   | Put          |     |       | 365.00000       | 396                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.85   | Call         |     |       | 672.00000       | 749                  | 32.87      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.85   | Put          |     |       | 418.00000       | 450                  | 32.87      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.90   | Call         |     |       | 650.00000       | 727                  | 33.15      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.90   | Put          |     |       | 446.00000       | 478                  | 33.15      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.95   | Call         |     |       | 630.00000       | 706                  | 33.43      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.95   | Put          |     |       | 476.00000       | 507                  | 33.43      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.00   | Call         |     |       | 610.00000       | 684                  | 33.60      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.00   | Put          |     |       | 506.00000       | 535                  | 33.60      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.70   | Call         |     |       | 744.00000       | 824                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.70   | Put          |     |       | 340.00000       | 375                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.60   | Call         |     |       | 804.00000       | 884                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.60   | Put          |     |       | 300.00000       | 334                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.65   | Call         |     |       | 774.00000       | 854                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.65   | Put          |     |       | 320.00000       | 354                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.40   | Call         |     |       | 934.00000       | 1,012                | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.40   | Put          |     |       | 230.00000       | 262                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.50   | Call         |     |       | 867.00000       | 946                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.50   | Put          |     |       | 263.00000       | 297                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.80   | Call         |     |       | 695.00000       | 772                  | 32.60      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.80   | Put          |     |       | 391.00000       | 422                  | 32.60      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.90   | Call         |     |       | 650.00000       | 727                  | 33.15      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.90   | Put          |     |       | 446.00000       | 478                  | 33.15      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.45   | Call         |     |       | 900.00000       | 979                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.45   | Put          |     |       | 246.00000       | 279                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.05   | Call         |     |       | 590.00000       | 663                  | 33.77      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.05   | Put          |     |       | 536.00000       | 564                  | 33.77      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.20   | Call         |     |       | 1,075.00000     | 1,150                | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.20   | Put          |     |       | 171.00000       | 201                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.40   | Call         |     |       | 934.00000       | 1,012                | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.40   | Put          |     |       | 230.00000       | 262                  | 32.34      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.05   | Call         |     |       | 590.00000       | 663                  | 33.77      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.05   | Put          |     |       | 536.00000       | 564                  | 33.77      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.15   | Call         |     |       | 552.00000       | 622                  | 34.11      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.15   | Put          |     |       | 598.00000       | 623                  | 34.11      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.20   | Call         |     |       | 533.00000       | 603                  | 34.29      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.20   | Put          |     |       | 629.00000       | 654                  | 34.29      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.30   | Call         |     |       | 498.00000       | 566                  | 34.64      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.30   | Put          |     |       | 694.00000       | 717                  | 34.64      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.40   | Call         |     |       | 465.00000       | 532                  | 35.00      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.40   | Put          |     |       | 761.00000       | 783                  | 35.00      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.25   | Call         |     |       | 515.00000       | 584                  | 34.46      | 0.00  | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.25   | Put          |     |       | 661.00000       | 685                  | 34.46      | 0.00  | 0                   | 0.00             |

| Contract Details                   | Strike | Call/<br>Put | MTM     | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value        | Contracts<br>Traded | Open<br>Interest |
|------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|--------------|---------------------|------------------|
| ZAAD On 16/03/2009 Currency Future | 7.35   | Call         |         |       | 481.00000       | 549                  | 34.82      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.35   | Put          |         |       | 727.00000       | 749                  | 34.82      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.80   | Call         |         |       | 695.00000       | 772                  | 32.60      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.80   | Put          |         |       | 391.00000       | 422                  | 32.60      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.30   | Call         |         |       | 498.00000       | 566                  | 34.64      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.30   | Put          |         |       | 694.00000       | 717                  | 34.64      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.65   | Call         |         |       | 774.00000       | 854                  | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.65   | Put          |         |       | 320.00000       | 354                  | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.95   | Call         |         |       | 630.00000       | 706                  | 33.43      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.95   | Put          |         |       | 476.00000       | 507                  | 33.43      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.15   | Call         |         |       | 552.00000       | 622                  | 34.11      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.15   | Put          |         |       | 598.00000       | 623                  | 34.11      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.10   | Call         |         |       | 1,150.00000     | 1,224                | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.10   | Put          |         |       | 146.00000       | 174                  | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.20   | Call         |         |       | 1,075.00000     | 1,150                | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.20   | Put          |         |       | 171.00000       | 201                  | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 5.90   | Call         |         |       | 1,308.00000     | 1,378                | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 5.90   | Put          |         |       | 104.00000       | 128                  | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.00   | Call         |         |       | 1,228.00000     | 1,299                | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.00   | Put          |         |       | 123.00000       | 150                  | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 5.95   | Call         |         |       | 1,267.00000     | 1,338                | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 5.95   | Put          |         |       | 113.00000       | 139                  | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.05   | Call         |         |       | 1,188.00000     | 1,261                | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.05   | Put          |         |       | 134.00000       | 162                  | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.15   | Call         |         |       | 1,112.00000     | 1,187                | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.15   | Put          |         |       | 158.00000       | 187                  | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.15   | Call         |         |       | 1,112.00000     | 1,187                | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 6.15   | Put          |         |       | 158.00000       | 187                  | 32.34      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.20   | Call         |         |       | 533.00000       | 603                  | 34.29      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.20   | Put          |         |       | 629.00000       | 654                  | 34.29      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.40   | Call         |         |       | 465.00000       | 532                  | 35.00      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.40   | Put          |         |       | 761.00000       | 783                  | 35.00      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.50   | Call         |         |       | 435.00000       | 500                  | 35.36      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.50   | Put          |         |       | 831.00000       | 851                  | 35.36      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.45   | Call         |         |       | 0.00000         | 516                  | 35.18      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.45   | Put          |         |       | 0.00000         | 817                  | 35.18      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.55   | Call         |         |       | 0.00000         | 485                  | 35.54      | 0.00         | 0                   | 0.00             |
| ZAAD On 16/03/2009 Currency Future | 7.55   | Put          |         |       | 0.00000         | 886                  | 35.54      | 0.00         | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future |        |              | 7.25130 |       | 7.21660         |                      | 30.47      | 1,450,260.00 | 200                 | 600.00           |
| ZAAD On 12/06/2009 Currency Future | 7.20   | Call         |         |       | 651.00000       | 730                  | 30.32      | 0.00         | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.20   | Put          |         |       | 634.00000       | 679                  | 30.32      | 0.00         | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.80   | Call         |         |       | 814.00000       | 903                  | 28.92      | 0.00         | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.80   | Put          |         |       | 397.00000       | 452                  | 28.92      | 0.00         | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.55   | Call         |         |       | 965.00000       | 1,052                | 28.92      | 0.00         | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.55   | Put          |         |       | 299.00000       | 350                  | 28.92      | 0.00         | 0                   | 0.00             |

| Contract Details                   | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 12/06/2009 Currency Future | 6.45   | Call         |     |       | 1,031.00000     | 1,115                | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.45   | Put          |     |       | 264.00000       | 314                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.40   | Call         |     |       | 1,064.00000     | 1,148                | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.40   | Put          |     |       | 248.00000       | 297                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.65   | Call         |     |       | 903.00000       | 990                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.65   | Put          |     |       | 336.00000       | 389                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.40   | Call         |     |       | 1,064.00000     | 1,148                | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.40   | Put          |     |       | 248.00000       | 297                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.65   | Call         |     |       | 903.00000       | 990                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.65   | Put          |     |       | 336.00000       | 389                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.85   | Call         |     |       | 790.00000       | 875                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.85   | Put          |     |       | 424.00000       | 474                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.95   | Call         |     |       | 747.00000       | 833                  | 29.43      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.95   | Put          |     |       | 480.00000       | 531                  | 29.43      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.00   | Call         |     |       | 726.00000       | 812                  | 29.66      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.00   | Put          |     |       | 510.00000       | 561                  | 29.66      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.05   | Call         |     |       | 707.00000       | 792                  | 29.88      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.05   | Put          |     |       | 540.00000       | 591                  | 29.88      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.10   | Call         |     |       | 688.00000       | 771                  | 30.03      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.10   | Put          |     |       | 572.00000       | 619                  | 30.03      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.70   | Call         |     |       | 872.00000       | 961                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.70   | Put          |     |       | 356.00000       | 409                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.50   | Call         |     |       | 998.00000       | 1,083                | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.50   | Put          |     |       | 281.00000       | 332                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.60   | Call         |     |       | 934.00000       | 1,021                | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.60   | Put          |     |       | 317.00000       | 369                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.90   | Call         |     |       | 768.00000       | 854                  | 29.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.90   | Put          |     |       | 451.00000       | 502                  | 29.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.30   | Call         |     |       | 1,134.00000     | 1,216                | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.30   | Put          |     |       | 217.00000       | 264                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.90   | Call         |     |       | 768.00000       | 854                  | 29.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.90   | Put          |     |       | 451.00000       | 502                  | 29.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.70   | Call         |     |       | 872.00000       | 961                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.70   | Put          |     |       | 356.00000       | 409                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.20   | Call         |     |       | 651.00000       | 730                  | 30.32      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.20   | Put          |     |       | 634.00000       | 679                  | 30.32      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.30   | Call         |     |       | 613.00000       | 692                  | 30.62      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.30   | Put          |     |       | 697.00000       | 740                  | 30.62      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.40   | Call         |     |       | 579.00000       | 656                  | 30.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.40   | Put          |     |       | 762.00000       | 805                  | 30.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.50   | Call         |     |       | 546.00000       | 622                  | 31.23      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.50   | Put          |     |       | 830.00000       | 871                  | 31.23      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.75   | Call         |     |       | 843.00000       | 932                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.75   | Put          |     |       | 376.00000       | 430                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.85   | Call         |     |       | 790.00000       | 875                  | 28.92      | 0.00  | 0                   | 0.00             |

| Contract Details                   | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| ZAAD On 12/06/2009 Currency Future | 6.85   | Put          |     |       | 424.00000       | 474                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.15   | Call         |     |       | 669.00000       | 750                  | 30.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.15   | Put          |     |       | 603.00000       | 649                  | 30.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.25   | Call         |     |       | 632.00000       | 711                  | 30.47      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.25   | Put          |     |       | 665.00000       | 709                  | 30.47      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.35   | Call         |     |       | 596.00000       | 673                  | 30.77      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.35   | Put          |     |       | 729.00000       | 772                  | 30.77      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.45   | Call         |     |       | 562.00000       | 639                  | 31.07      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.45   | Put          |     |       | 795.00000       | 837                  | 31.07      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.40   | Call         |     |       | 579.00000       | 656                  | 30.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.40   | Put          |     |       | 762.00000       | 805                  | 30.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.15   | Call         |     |       | 669.00000       | 750                  | 30.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.15   | Put          |     |       | 603.00000       | 649                  | 30.17      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.20   | Call         |     |       | 1,206.00000     | 1,285                | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.20   | Put          |     |       | 189.00000       | 234                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.00   | Call         |     |       | 1,358.00000     | 1,432                | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.00   | Put          |     |       | 141.00000       | 181                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.10   | Call         |     |       | 1,281.00000     | 1,358                | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.10   | Put          |     |       | 164.00000       | 206                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.20   | Call         |     |       | 1,206.00000     | 1,285                | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.20   | Put          |     |       | 189.00000       | 234                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.30   | Call         |     |       | 1,134.00000     | 1,216                | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.30   | Put          |     |       | 217.00000       | 264                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.80   | Call         |     |       | 814.00000       | 903                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.80   | Put          |     |       | 397.00000       | 452                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.05   | Call         |     |       | 1,319.00000     | 1,395                | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.05   | Put          |     |       | 152.00000       | 193                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.15   | Call         |     |       | 1,243.00000     | 1,321                | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.15   | Put          |     |       | 176.00000       | 220                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.25   | Call         |     |       | 1,170.00000     | 1,250                | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.25   | Put          |     |       | 203.00000       | 249                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.35   | Call         |     |       | 1,099.00000     | 1,182                | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.35   | Put          |     |       | 232.00000       | 280                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.15   | Call         |     |       | 1,243.00000     | 1,321                | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 6.15   | Put          |     |       | 176.00000       | 220                  | 28.92      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.60   | Call         |     |       | 516.00000       | 591                  | 31.54      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.60   | Put          |     |       | 899.00000       | 939                  | 31.54      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.55   | Call         |     |       | 0.00000         | 606                  | 31.38      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.55   | Put          |     |       | 0.00000         | 905                  | 31.38      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.65   | Call         |     |       | 0.00000         | 576                  | 31.69      | 0.00  | 0                   | 0.00             |
| ZAAD On 12/06/2009 Currency Future | 7.65   | Put          |     |       | 0.00000         | 974                  | 31.69      | 0.00  | 0                   | 0.00             |

| Contract Details              | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value            | Contracts<br>Traded | Open<br>Interest |
|-------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|------------------|---------------------|------------------|
| <b>Total for Derivatives:</b> |        |              |     |       |                 |                      |            | 8,230,416,195.90 | 82,500              | 515,701.00       |

**Grand Total:** 8,230,416,195.90 82,500 515,701.00