



# Daily MTM Report

Daily summary for 25/09/2009

| Contract Details        | Strike | Call/<br>Put | MTM      | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| <b><u>j-Bonds</u></b>   |        |              |          |       |                 |                      |            |       |                     |                 |
| CGR5 On 23/07/2011 Bond |        |              | 15.67900 |       | 15.67900        |                      |            | 0.00  | 0                   | 0.00            |
| R153 On 31/08/2010 Bond |        |              | 7.28800  |       | 7.26500         |                      |            | 0.00  | 0                   | 0.00            |
| R155 On 31/08/2011 Bond |        |              | 7.53500  |       | 7.48500         |                      |            | 0.00  | 0                   | 0.00            |
| R157 On 15/09/2015 Bond |        |              | 8.26000  |       | 8.21000         |                      |            | 0.00  | 0                   | 0.00            |
| R186 On 21/12/2026 Bond |        |              | 8.82500  |       | 8.77000         |                      |            | 0.00  | 0                   | 0.00            |
| R201 On 21/12/2014 Bond |        |              | 8.32000  |       | 8.27000         |                      |            | 0.00  | 0                   | 0.00            |
| R203 On 15/09/2017 Bond |        |              | 8.75000  |       | 8.70000         |                      |            | 0.00  | 0                   | 0.00            |
| R204 On 21/12/2018 Bond |        |              | 8.76000  |       | 8.71000         |                      |            | 0.00  | 0                   | 0.00            |
| R206 On 15/01/2014 Bond |        |              | 8.37500  |       | 8.33000         |                      |            | 0.00  | 0                   | 0.00            |
| R207 On 15/01/2020 Bond |        |              | 8.91000  |       | 8.86000         |                      |            | 0.00  | 0                   | 0.00            |
| R208 On 31/03/2021 Bond |        |              | 8.91000  |       | 8.86000         |                      |            | 0.00  | 0                   | 0.00            |

| Contract Details          | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value       | Contracts<br>Traded | Oper<br>Interes |
|---------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------------|---------------------|-----------------|
| R209 On 31/03/2036 Bond   |        |              | 8.37500   | 8.31500         |                      |            | 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 14/12/2009 Currency Future |       |      | 7.52030 | 7.55320     |       | 18.05 | 12,949,956.60 | 1,722 | 334,453.00 |
| \$ / R On 14/12/2009 Currency Future | 7.25  | Call |         | 436.00000   | 408   | 18.14 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 7.25  | Put  |         | 133.00000   | 138   | 18.14 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 7.55  | Call |         | 262.00000   | 243   | 18.31 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 7.55  | Put  |         | 259.00000   | 273   | 18.31 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 7.70  | Call |         | 207.00000   | 191   | 19.10 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 7.70  | Put  |         | 354.00000   | 371   | 19.10 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 8.25  | Call |         | 90.00000    | 81    | 21.97 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 8.25  | Put  |         | 787.00000   | 811   | 21.97 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 7.50  | Call |         | 287.00000   | 263   | 18.05 | 0.00          | 0     | 747.00     |
| \$ / R On 14/12/2009 Currency Future | 7.50  | Put  |         | 234.00000   | 243   | 18.05 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 7.60  | Call |         | 242.00000   | 224   | 18.57 | 0.00          | 0     | 39.00      |
| \$ / R On 14/12/2009 Currency Future | 7.60  | Put  |         | 289.00000   | 304   | 18.57 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 8.00  | Call |         | 130.00000   | 119   | 20.66 | 0.00          | 0     | 2,560.00   |
| \$ / R On 14/12/2009 Currency Future | 8.00  | Put  |         | 577.00000   | 598   | 20.66 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 7.45  | Call |         | 314.00000   | 289   | 18.07 | 0.00          | 0     | 21.00      |
| \$ / R On 14/12/2009 Currency Future | 7.45  | Put  |         | 211.00000   | 219   | 18.07 | 0.00          | 0     | 10.00      |
| \$ / R On 14/12/2009 Currency Future | 8.35  | Call |         | 78.00000    | 70    | 22.49 | 0.00          | 0     | 50.00      |
| \$ / R On 14/12/2009 Currency Future | 8.35  | Put  |         | 875.00000   | 900   | 22.49 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 7.55  | Call |         | 262.00000   | 243   | 18.31 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 7.55  | Put  |         | 259.00000   | 273   | 18.31 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 7.90  | Call |         | 152.00000   | 139   | 20.14 | 0.00          | 0     | 1,700.00   |
| \$ / R On 14/12/2009 Currency Future | 7.90  | Put  |         | 499.00000   | 518   | 20.14 | 0.00          | 0     | 100.00     |
| \$ / R On 14/12/2009 Currency Future | 7.75  | Call |         | 192.00000   | 176   | 19.36 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 7.75  | Put  |         | 388.00000   | 406   | 19.36 | 0.00          | 0     | 200.00     |
| \$ / R On 14/12/2009 Currency Future | 8.05  | Call |         | 121.00000   | 110   | 20.93 | 0.00          | 0     | 100.00     |
| \$ / R On 14/12/2009 Currency Future | 8.05  | Put  |         | 618.00000   | 639   | 20.93 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 7.70  | Call |         | 207.00000   | 191   | 19.10 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 7.70  | Put  |         | 354.00000   | 371   | 19.10 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 9.20  | Call |         | 28.00000    | 24    | 26.94 | 0.00          | 0     | 100.00     |
| \$ / R On 14/12/2009 Currency Future | 9.20  | Put  |         | 1,674.00000 | 1,704 | 26.94 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Call |         | 0.00000     | 0     | 31.85 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 12.20 | Put  |         | 4,647.00000 | 4,680 | 31.85 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Call |         | 0.00000     | 0     | 35.24 | 0.00          | 0     | 0.00       |
| \$ / R On 14/12/2009 Currency Future | 13.40 | Put  |         | 5,847.00000 | 5,880 | 35.24 | 0.00          | 0     | 0.00       |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 14.60  | Call         |     |       | 0.00000         | 0                    | 39.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.60  | Put          |     |       | 7,047.00000     | 7,080                | 39.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.40   | Call         |     |       | 342.00000       | 317                  | 18.09      | 0.00  | 0                   | 15,512.00       |
| \$ / R On 14/12/2009 Currency Future | 7.40   | Put          |     |       | 189.00000       | 196                  | 18.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.65   | Call         |     |       | 224.00000       | 207                  | 18.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.65   | Put          |     |       | 321.00000       | 337                  | 18.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.90   | Call         |     |       | 38.00000        | 34                   | 25.37      | 0.00  | 0                   | 15,512.00       |
| \$ / R On 14/12/2009 Currency Future | 8.90   | Put          |     |       | 1,385.00000     | 1,414                | 25.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.20   | Call         |     |       | 470.00000       | 442                  | 18.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.20   | Put          |     |       | 117.00000       | 121                  | 18.15      | 0.00  | 0                   | 5,000.00        |
| \$ / R On 14/12/2009 Currency Future | 7.80   | Call         |     |       | 177.00000       | 163                  | 19.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.80   | Put          |     |       | 424.00000       | 442                  | 19.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.95   | Call         |     |       | 141.00000       | 128                  | 20.40      | 0.00  | 0                   | 200.00          |
| \$ / R On 14/12/2009 Currency Future | 7.95   | Put          |     |       | 537.00000       | 558                  | 20.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.95   | Call         |     |       | 141.00000       | 128                  | 20.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.95   | Put          |     |       | 537.00000       | 558                  | 20.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.10   | Call         |     |       | 112.00000       | 102                  | 21.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.10   | Put          |     |       | 659.00000       | 681                  | 21.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.20   | Call         |     |       | 97.00000        | 87                   | 21.71      | 0.00  | 0                   | 87.00           |
| \$ / R On 14/12/2009 Currency Future | 8.20   | Put          |     |       | 743.00000       | 767                  | 21.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.20   | Call         |     |       | 97.00000        | 87                   | 21.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.20   | Put          |     |       | 743.00000       | 767                  | 21.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.00  | Call         |     |       | 0.00000         | 0                    | 34.11      | 0.00  | 0                   | 9,676.00        |
| \$ / R On 14/12/2009 Currency Future | 13.00  | Put          |     |       | 5,447.00000     | 5,480                | 34.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.55  | Call         |     |       | 3.00000         | 3                    | 29.23      | 0.00  | 0                   | 260.00          |
| \$ / R On 14/12/2009 Currency Future | 10.55  | Put          |     |       | 3,000.00000     | 3,032                | 29.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.30  | Call         |     |       | 0.00000         | 0                    | 32.14      | 0.00  | 0                   | 1,184.00        |
| \$ / R On 14/12/2009 Currency Future | 12.30  | Put          |     |       | 4,747.00000     | 4,780                | 32.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.90   | Call         |     |       | 11.00000        | 9                    | 28.78      | 0.00  | 0                   | 11,185.00       |
| \$ / R On 14/12/2009 Currency Future | 9.90   | Put          |     |       | 2,357.00000     | 2,389                | 28.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.05   | Call         |     |       | 121.00000       | 110                  | 20.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.05   | Put          |     |       | 618.00000       | 639                  | 20.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.35   | Call         |     |       | 372.00000       | 346                  | 18.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.35   | Put          |     |       | 169.00000       | 175                  | 18.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.85   | Call         |     |       | 164.00000       | 150                  | 19.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.85   | Put          |     |       | 461.00000       | 480                  | 19.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.80   | Call         |     |       | 43.00000        | 39                   | 24.85      | 0.00  | 0                   | 75.00           |
| \$ / R On 14/12/2009 Currency Future | 8.80   | Put          |     |       | 1,290.00000     | 1,318                | 24.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.70   | Call         |     |       | 49.00000        | 44                   | 24.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.70   | Put          |     |       | 1,196.00000     | 1,223                | 24.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.15   | Call         |     |       | 104.00000       | 94                   | 21.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.15   | Put          |     |       | 701.00000       | 724                  | 21.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.30   | Call         |     |       | 84.00000        | 76                   | 22.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.30   | Put          |     |       | 831.00000       | 855                  | 22.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.40   | Call         |     |       | 73.00000        | 65                   | 22.75      | 0.00  | 0                   | 247.00          |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 8.40   | Put          |           | 920.00000       | 945                  | 22.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.50   | Call         |           | 64.00000        | 57                   | 23.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.50   | Put          |           | 1,010.00000     | 1,037                | 23.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.55   | Call         |           | 59.00000        | 53                   | 23.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.55   | Put          |           | 1,056.00000     | 1,083                | 23.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.45   | Call         |           | 68.00000        | 61                   | 23.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.45   | Put          |           | 965.00000       | 991                  | 23.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.30   | Call         |           | 84.00000        | 76                   | 22.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.30   | Put          |           | 831.00000       | 855                  | 22.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.45   | Call         |           | 68.00000        | 61                   | 23.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.45   | Put          |           | 965.00000       | 991                  | 23.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.35   | Call         |           | 78.00000        | 70                   | 22.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.35   | Put          |           | 875.00000       | 900                  | 22.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.50   | Call         |           | 21.00000        | 18                   | 28.50      | 0.00  | 0                   | 3,000.00        |
| \$ / R On 14/12/2009 Currency Future | 9.50   | Put          |           | 1,967.00000     | 1,998                | 28.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.55   | Call         |           | 59.00000        | 53                   | 23.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.55   | Put          |           | 1,056.00000     | 1,083                | 23.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.60   | Call         |           | 56.00000        | 50                   | 23.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.60   | Put          |           | 1,102.00000     | 1,130                | 23.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.60   | Call         |           | 56.00000        | 50                   | 23.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.60   | Put          |           | 1,102.00000     | 1,130                | 23.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.75   | Call         |           | 46.00000        | 41                   | 24.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.75   | Put          |           | 1,243.00000     | 1,271                | 24.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.65   | Call         |           | 52.00000        | 47                   | 24.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.65   | Put          |           | 1,149.00000     | 1,176                | 24.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.95   | Call         |           | 36.00000        | 32                   | 25.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.95   | Put          |           | 1,433.00000     | 1,462                | 25.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.90   | Call         |           | 38.00000        | 34                   | 25.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.90   | Put          |           | 1,385.00000     | 1,414                | 25.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.85   | Call         |           | 41.00000        | 36                   | 25.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.85   | Put          |           | 1,338.00000     | 1,366                | 25.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.70   | Call         |           | 49.00000        | 44                   | 24.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.70   | Put          |           | 1,196.00000     | 1,223                | 24.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.00   | Call         |           | 34.00000        | 30                   | 25.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.00   | Put          |           | 1,481.00000     | 1,510                | 25.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.15   | Call         |           | 29.00000        | 26                   | 26.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.15   | Put          |           | 1,626.00000     | 1,655                | 26.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.30   | Call         |           | 25.00000        | 22                   | 27.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.30   | Put          |           | 1,772.00000     | 1,802                | 27.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.40   | Call         |           | 23.00000        | 20                   | 27.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.40   | Put          |           | 1,869.00000     | 1,900                | 27.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.45   | Call         |           | 22.00000        | 19                   | 28.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.45   | Put          |           | 1,918.00000     | 1,949                | 28.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.30   | Call         |           | 25.00000        | 22                   | 27.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.30   | Put          |           | 1,772.00000     | 1,802                | 27.46      | 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 | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 9.55   | Call         |     |       | 20.00000        | 17                   | 28.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.55   | Put          |     |       | 2,016.00000     | 2,046                | 28.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.45   | Call         |     |       | 22.00000        | 19                   | 28.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.45   | Put          |     |       | 1,918.00000     | 1,949                | 28.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.80   | Call         |     |       | 13.00000        | 11                   | 28.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.80   | Put          |     |       | 2,259.00000     | 2,290                | 28.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.15  | Call         |     |       | 7.00000         | 6                    | 28.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.15  | Put          |     |       | 2,604.00000     | 2,635                | 28.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.00  | Call         |     |       | 9.00000         | 7                    | 28.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.00  | Put          |     |       | 2,456.00000     | 2,487                | 28.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.85   | Call         |     |       | 12.00000        | 10                   | 28.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.85   | Put          |     |       | 2,308.00000     | 2,339                | 28.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.85   | Call         |     |       | 12.00000        | 10                   | 28.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.85   | Put          |     |       | 2,308.00000     | 2,339                | 28.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.05  | Call         |     |       | 8.00000         | 7                    | 28.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.05  | Put          |     |       | 2,505.00000     | 2,536                | 28.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.35  | Call         |     |       | 5.00000         | 4                    | 29.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.35  | Put          |     |       | 2,801.00000     | 2,834                | 29.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.45  | Call         |     |       | 4.00000         | 3                    | 29.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.45  | Put          |     |       | 2,901.00000     | 2,933                | 29.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.50  | Call         |     |       | 4.00000         | 3                    | 29.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.50  | Put          |     |       | 2,950.00000     | 2,983                | 29.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.60  | Call         |     |       | 3.00000         | 2                    | 29.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.60  | Put          |     |       | 3,050.00000     | 3,082                | 29.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.80  | Call         |     |       | 2.00000         | 2                    | 29.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.80  | Put          |     |       | 3,249.00000     | 3,281                | 29.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.05  | Call         |     |       | 1.00000         | 1                    | 29.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.05  | Put          |     |       | 3,498.00000     | 3,531                | 29.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.00  | Call         |     |       | 1.00000         | 1                    | 29.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.00  | Put          |     |       | 3,448.00000     | 3,481                | 29.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.90  | Call         |     |       | 2.00000         | 1                    | 29.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.90  | Put          |     |       | 3,348.00000     | 3,381                | 29.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.30  | Call         |     |       | 5.00000         | 4                    | 29.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.30  | Put          |     |       | 2,752.00000     | 2,784                | 29.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.40  | Call         |     |       | 4.00000         | 4                    | 29.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.40  | Put          |     |       | 2,851.00000     | 2,883                | 29.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.65  | Call         |     |       | 3.00000         | 2                    | 29.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.65  | Put          |     |       | 3,099.00000     | 3,132                | 29.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.75  | Call         |     |       | 2.00000         | 2                    | 29.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.75  | Put          |     |       | 3,199.00000     | 3,232                | 29.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.80  | Call         |     |       | 2.00000         | 2                    | 29.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.80  | Put          |     |       | 3,249.00000     | 3,281                | 29.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.20  | Call         |     |       | 6.00000         | 5                    | 28.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.20  | Put          |     |       | 2,653.00000     | 2,685                | 28.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.10  | Call         |     |       | 7.00000         | 6                    | 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 | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 10.10  | Put          |           | 2,554.00000     | 2,586                | 28.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.55  | Call         |           | 3.00000         | 3                    | 29.23      | 0.00  | 0                   | 9,530.00        |
| \$ / R On 14/12/2009 Currency Future | 10.55  | Put          |           | 3,000.00000     | 3,032                | 29.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.70  | Call         |           | 2.00000         | 2                    | 29.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.70  | Put          |           | 3,149.00000     | 3,182                | 29.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.10  | Call         |           | 7.00000         | 6                    | 28.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.10  | Put          |           | 2,554.00000     | 2,586                | 28.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.15  | Call         |           | 1.00000         | 1                    | 29.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.15  | Put          |           | 3,598.00000     | 3,631                | 29.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.10  | Call         |           | 1.00000         | 1                    | 29.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.10  | Put          |           | 3,548.00000     | 3,581                | 29.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.30  | Call         |           | 1.00000         | 1                    | 29.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.30  | Put          |           | 3,748.00000     | 3,780                | 29.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.20  | Call         |           | 1.00000         | 1                    | 29.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.20  | Put          |           | 3,648.00000     | 3,680                | 29.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.30  | Call         |           | 0.00000         | 0                    | 32.14      | 0.00  | 0                   | 10,100.00       |
| \$ / R On 14/12/2009 Currency Future | 12.30  | Put          |           | 4,747.00000     | 4,780                | 32.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.60  | Call         |           | 0.00000         | 0                    | 30.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.60  | Put          |           | 4,047.00000     | 4,080                | 30.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.50  | Call         |           | 1.00000         | 0                    | 29.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.50  | Put          |           | 3,947.00000     | 3,980                | 29.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.00  | Call         |           | 0.00000         | 0                    | 31.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.00  | Put          |           | 4,447.00000     | 4,480                | 31.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.40  | Call         |           | 0.00000         | 0                    | 32.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.40  | Put          |           | 4,847.00000     | 4,880                | 32.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.80  | Call         |           | 0.00000         | 0                    | 33.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.80  | Put          |           | 5,247.00000     | 5,280                | 33.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.20  | Call         |           | 0.00000         | 0                    | 34.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.20  | Put          |           | 5,647.00000     | 5,680                | 34.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.90  | Call         |           | 0.00000         | 0                    | 31.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.90  | Put          |           | 4,347.00000     | 4,380                | 31.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.70  | Call         |           | 0.00000         | 0                    | 33.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.70  | Put          |           | 5,147.00000     | 5,180                | 33.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.10  | Call         |           | 0.00000         | 0                    | 34.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.10  | Put          |           | 5,547.00000     | 5,580                | 34.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.10   | Call         |           | 31.00000        | 27                   | 26.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.10   | Put          |           | 1,577.00000     | 1,607                | 26.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.70   | Call         |           | 15.00000        | 13                   | 28.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.70   | Put          |           | 2,162.00000     | 2,192                | 28.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.10  | Call         |           | 0.00000         | 0                    | 31.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.10  | Put          |           | 4,547.00000     | 4,580                | 31.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.30  | Call         |           | 0.00000         | 0                    | 34.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.30  | Put          |           | 5,747.00000     | 5,780                | 34.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.60   | Call         |           | 18.00000        | 15                   | 28.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.60   | Put          |           | 2,065.00000     | 2,095                | 28.57      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 10.20  | Call         |     |       | 6.00000         | 5                    | 28.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.20  | Put          |     |       | 2,653.00000     | 2,685                | 28.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.40  | Call         |     |       | 1.00000         | 1                    | 29.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.40  | Put          |     |       | 3,847.00000     | 3,880                | 29.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.60  | Call         |     |       | 0.00000         | 0                    | 32.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.60  | Put          |     |       | 5,047.00000     | 5,080                | 32.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.80   | Call         |     |       | 43.00000        | 39                   | 24.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.80   | Put          |     |       | 1,290.00000     | 1,318                | 24.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.80  | Call         |     |       | 0.00000         | 0                    | 30.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.80  | Put          |     |       | 4,247.00000     | 4,280                | 30.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.60  | Call         |     |       | 0.00000         | 0                    | 35.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.60  | Put          |     |       | 6,047.00000     | 6,080                | 35.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.50  | Call         |     |       | 0.00000         | 0                    | 32.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.50  | Put          |     |       | 4,947.00000     | 4,980                | 32.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.10  | Call         |     |       | 0.00000         | 0                    | 34.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.10  | Put          |     |       | 5,547.00000     | 5,580                | 34.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.70  | Call         |     |       | 0.00000         | 0                    | 36.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.70  | Put          |     |       | 6,147.00000     | 6,180                | 36.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.70  | Call         |     |       | 0.00000         | 0                    | 30.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.70  | Put          |     |       | 4,147.00000     | 4,180                | 30.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.90  | Call         |     |       | 0.00000         | 0                    | 33.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.90  | Put          |     |       | 5,347.00000     | 5,380                | 33.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.50  | Call         |     |       | 0.00000         | 0                    | 35.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.50  | Put          |     |       | 5,947.00000     | 5,980                | 35.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.80  | Call         |     |       | 0.00000         | 0                    | 33.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.80  | Put          |     |       | 5,247.00000     | 5,280                | 33.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.35   | Call         |     |       | 24.00000        | 21                   | 27.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.35   | Put          |     |       | 1,821.00000     | 1,851                | 27.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.95   | Call         |     |       | 10.00000        | 8                    | 28.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.95   | Put          |     |       | 2,407.00000     | 2,438                | 28.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.75  | Call         |     |       | 0.00000         | 0                    | 30.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.75  | Put          |     |       | 4,197.00000     | 4,230                | 30.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.35  | Call         |     |       | 0.00000         | 0                    | 32.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.35  | Put          |     |       | 4,797.00000     | 4,830                | 32.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.95  | Call         |     |       | 0.00000         | 0                    | 33.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.95  | Put          |     |       | 5,397.00000     | 5,430                | 33.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.55  | Call         |     |       | 0.00000         | 0                    | 35.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.55  | Put          |     |       | 5,997.00000     | 6,030                | 35.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.80  | Call         |     |       | 0.00000         | 0                    | 30.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.80  | Put          |     |       | 4,247.00000     | 4,280                | 30.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.25   | Call         |     |       | 26.00000        | 23                   | 27.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.25   | Put          |     |       | 1,723.00000     | 1,753                | 27.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.05  | Call         |     |       | 1.00000         | 1                    | 29.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.05  | Put          |     |       | 3,498.00000     | 3,531                | 29.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.65  | Call         |     |       | 0.00000         | 0                    | 30.30      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 11.65  | Put          |     |       | 4,097.00000     | 4,130                | 30.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.25  | Call         |     |       | 0.00000         | 0                    | 32.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.25  | Put          |     |       | 4,697.00000     | 4,730                | 32.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.85  | Call         |     |       | 0.00000         | 0                    | 33.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.85  | Put          |     |       | 5,297.00000     | 5,330                | 33.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.10   | Call         |     |       | 31.00000        | 27                   | 26.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.10   | Put          |     |       | 1,577.00000     | 1,607                | 26.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.10  | Call         |     |       | 0.00000         | 0                    | 31.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.10  | Put          |     |       | 4,547.00000     | 4,580                | 31.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.75   | Call         |     |       | 14.00000        | 12                   | 28.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.75   | Put          |     |       | 2,211.00000     | 2,241                | 28.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.95  | Call         |     |       | 2.00000         | 1                    | 29.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.95  | Put          |     |       | 3,398.00000     | 3,431                | 29.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.55  | Call         |     |       | 0.00000         | 0                    | 30.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.55  | Put          |     |       | 3,997.00000     | 4,030                | 30.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.15  | Call         |     |       | 0.00000         | 0                    | 31.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.15  | Put          |     |       | 4,597.00000     | 4,630                | 31.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.25  | Call         |     |       | 0.00000         | 0                    | 34.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.25  | Put          |     |       | 5,697.00000     | 5,730                | 34.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.30  | Call         |     |       | 1.00000         | 1                    | 29.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.30  | Put          |     |       | 3,748.00000     | 3,780                | 29.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.85   | Call         |     |       | 41.00000        | 36                   | 25.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.85   | Put          |     |       | 1,338.00000     | 1,366                | 25.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.25  | Call         |     |       | 1.00000         | 1                    | 29.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.25  | Put          |     |       | 3,698.00000     | 3,730                | 29.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.85  | Call         |     |       | 0.00000         | 0                    | 30.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.85  | Put          |     |       | 4,297.00000     | 4,330                | 30.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.20   | Call         |     |       | 28.00000        | 24                   | 26.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.20   | Put          |     |       | 1,674.00000     | 1,704                | 26.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.35  | Call         |     |       | 1.00000         | 1                    | 29.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.35  | Put          |     |       | 3,798.00000     | 3,830                | 29.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.95  | Call         |     |       | 0.00000         | 0                    | 31.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.95  | Put          |     |       | 4,397.00000     | 4,430                | 31.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.55  | Call         |     |       | 0.00000         | 0                    | 32.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.55  | Put          |     |       | 4,997.00000     | 5,030                | 32.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.75  | Call         |     |       | 0.00000         | 0                    | 36.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.75  | Put          |     |       | 6,197.00000     | 6,230                | 36.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.90  | Call         |     |       | 0.00000         | 0                    | 31.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.90  | Put          |     |       | 4,347.00000     | 4,380                | 31.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.90  | Call         |     |       | 0.00000         | 0                    | 36.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.90  | Put          |     |       | 6,347.00000     | 6,380                | 36.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.80  | Call         |     |       | 0.00000         | 0                    | 36.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.80  | Put          |     |       | 6,247.00000     | 6,280                | 36.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.85  | Call         |     |       | 0.00000         | 0                    | 30.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.85  | Put          |     |       | 4,297.00000     | 4,330                | 30.87      | 0.00  | 0                   | 0.00            |



| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 12.45  | Call         |     |       | 0.00000         | 0                    | 32.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.45  | Put          |     |       | 4,897.00000     | 4,930                | 32.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.65  | Call         |     |       | 0.00000         | 0                    | 36.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.65  | Put          |     |       | 6,097.00000     | 6,130                | 36.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.00  | Call         |     |       | 0.00000         | 0                    | 37.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.00  | Put          |     |       | 6,447.00000     | 6,480                | 37.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.65  | Call         |     |       | 0.00000         | 0                    | 30.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.65  | Put          |     |       | 4,097.00000     | 4,130                | 30.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.85  | Call         |     |       | 0.00000         | 0                    | 33.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.85  | Put          |     |       | 5,297.00000     | 5,330                | 33.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.05  | Call         |     |       | 0.00000         | 0                    | 37.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.05  | Put          |     |       | 6,497.00000     | 6,530                | 37.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.45  | Call         |     |       | 0.00000         | 0                    | 35.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.45  | Put          |     |       | 5,897.00000     | 5,930                | 35.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.35  | Call         |     |       | 0.00000         | 0                    | 35.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.35  | Put          |     |       | 5,797.00000     | 5,830                | 35.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.65   | Call         |     |       | 52.00000        | 47                   | 24.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.65   | Put          |     |       | 1,149.00000     | 1,176                | 24.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.65  | Call         |     |       | 0.00000         | 0                    | 33.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.65  | Put          |     |       | 5,097.00000     | 5,130                | 33.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.05  | Call         |     |       | 0.00000         | 0                    | 34.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.05  | Put          |     |       | 5,497.00000     | 5,530                | 34.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.20   | Call         |     |       | 470.00000       | 442                  | 18.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.20   | Put          |     |       | 117.00000       | 121                  | 18.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.95   | Call         |     |       | 36.00000        | 32                   | 25.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 8.95   | Put          |     |       | 1,433.00000     | 1,462                | 25.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.85  | Call         |     |       | 2.00000         | 1                    | 29.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.85  | Put          |     |       | 3,299.00000     | 3,331                | 29.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.55  | Call         |     |       | 0.00000         | 0                    | 30.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.55  | Put          |     |       | 3,997.00000     | 4,030                | 30.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.35  | Call         |     |       | 0.00000         | 0                    | 35.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.35  | Put          |     |       | 5,797.00000     | 5,830                | 35.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.30   | Call         |     |       | 404.00000       | 376                  | 18.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.30   | Put          |     |       | 150.00000       | 156                  | 18.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.90   | Call         |     |       | 703.00000       | 671                  | 18.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.90   | Put          |     |       | 49.00000        | 51                   | 18.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.70   | Call         |     |       | 207.00000       | 191                  | 19.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.70   | Put          |     |       | 354.00000       | 371                  | 19.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.85   | Call         |     |       | 745.00000       | 713                  | 18.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.85   | Put          |     |       | 42.00000        | 43                   | 18.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.15  | Call         |     |       | 7.00000         | 6                    | 28.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.15  | Put          |     |       | 2,604.00000     | 2,635                | 28.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.95   | Call         |     |       | 661.00000       | 630                  | 18.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.95   | Put          |     |       | 58.00000        | 59                   | 18.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.75   | Call         |     |       | 192.00000       | 176                  | 19.36      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 7.75   | Put          |           | 388.00000       | 406                  | 19.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.25  | Call         |           | 6.00000         | 5                    | 29.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 10.25  | Put          |           | 2,702.00000     | 2,734                | 29.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.35  | Call         |           | 0.00000         | 0                    | 32.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.35  | Put          |           | 4,797.00000     | 4,830                | 32.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.95   | Call         |           | 661.00000       | 630                  | 18.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.95   | Put          |           | 58.00000        | 59                   | 18.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.80   | Call         |           | 789.00000       | 756                  | 18.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.80   | Put          |           | 35.00000        | 36                   | 18.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.55   | Call         |           | 4,003.00000     | 3,970                | 27.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.55   | Put          |           | 0.00000         | 0                    | 27.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.05   | Call         |           | 2,504.00000     | 2,471                | 27.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.05   | Put          |           | 0.00000         | 0                    | 27.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.55   | Call         |           | 1,017.00000     | 984                  | 18.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.55   | Put          |           | 14.00000        | 14                   | 18.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.55  | Call         |           | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.55  | Put          |           | 7,997.00000     | 8,030                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.30   | Call         |           | 4,253.00000     | 4,220                | 27.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.30   | Put          |           | 0.00000         | 0                    | 27.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.80   | Call         |           | 2,753.00000     | 2,720                | 29.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.80   | Put          |           | 0.00000         | 0                    | 29.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.30   | Call         |           | 1,260.00000     | 1,227                | 19.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.30   | Put          |           | 7.00000         | 7                    | 19.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.80   | Call         |           | 177.00000       | 163                  | 19.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.80   | Put          |           | 424.00000       | 442                  | 19.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.30  | Call         |           | 0.00000         | 0                    | 41.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.30  | Put          |           | 7,747.00000     | 7,780                | 41.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.65  | Call         |           | 0.00000         | 0                    | 33.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.65  | Put          |           | 5,097.00000     | 5,130                | 33.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.00   | Call         |           | 2,553.00000     | 2,521                | 28.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.00   | Put          |           | 0.00000         | 0                    | 28.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.00   | Call         |           | 1,557.00000     | 1,523                | 21.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.00   | Put          |           | 3.00000         | 3                    | 21.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.00   | Call         |           | 620.00000       | 589                  | 18.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.00   | Put          |           | 67.00000        | 69                   | 18.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.80   | Call         |           | 1,755.00000     | 1,722                | 22.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.80   | Put          |           | 2.00000         | 2                    | 22.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.15  | Call         |           | 0.00000         | 0                    | 40.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.15  | Put          |           | 7,597.00000     | 7,630                | 40.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.75   | Call         |           | 2,803.00000     | 2,770                | 29.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.75   | Put          |           | 0.00000         | 0                    | 29.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.75   | Call         |           | 1,805.00000     | 1,772                | 23.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.75   | Put          |           | 2.00000         | 2                    | 23.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.75   | Call         |           | 833.00000       | 800                  | 18.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.75   | Put          |           | 30.00000        | 30                   | 18.31      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 15.25  | Call         |     |       | 0.00000         | 0                    | 41.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.25  | Put          |     |       | 7,697.00000     | 7,730                | 41.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.85   | Call         |     |       | 2,703.00000     | 2,670                | 29.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.85   | Put          |     |       | 0.00000         | 0                    | 29.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.85   | Call         |     |       | 1,705.00000     | 1,672                | 22.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.85   | Put          |     |       | 2.00000         | 2                    | 22.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.35  | Call         |     |       | 0.00000         | 0                    | 41.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.35  | Put          |     |       | 7,797.00000     | 7,830                | 41.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.90   | Call         |     |       | 2,653.00000     | 2,620                | 28.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.90   | Put          |     |       | 0.00000         | 0                    | 28.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.90   | Call         |     |       | 1,656.00000     | 1,623                | 22.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.90   | Put          |     |       | 3.00000         | 2                    | 22.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.40  | Call         |     |       | 0.00000         | 0                    | 41.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.40  | Put          |     |       | 7,847.00000     | 7,880                | 41.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.65   | Call         |     |       | 2,903.00000     | 2,870                | 30.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.65   | Put          |     |       | 0.00000         | 0                    | 30.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.65   | Call         |     |       | 1,905.00000     | 1,872                | 23.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.65   | Put          |     |       | 1.00000         | 1                    | 23.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.65   | Call         |     |       | 924.00000       | 891                  | 18.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.65   | Put          |     |       | 20.00000        | 21                   | 18.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.60   | Call         |     |       | 2,953.00000     | 2,920                | 30.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.60   | Put          |     |       | 0.00000         | 0                    | 30.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.60   | Call         |     |       | 1,954.00000     | 1,921                | 24.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.60   | Put          |     |       | 1.00000         | 1                    | 24.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.60   | Call         |     |       | 970.00000       | 937                  | 18.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.60   | Put          |     |       | 17.00000        | 17                   | 18.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.10  | Call         |     |       | 0.00000         | 0                    | 40.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.10  | Put          |     |       | 7,547.00000     | 7,580                | 40.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.45   | Call         |     |       | 3,103.00000     | 3,070                | 31.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.45   | Put          |     |       | 0.00000         | 0                    | 31.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.45   | Call         |     |       | 2,104.00000     | 2,071                | 25.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.45   | Put          |     |       | 1.00000         | 1                    | 25.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.45   | Call         |     |       | 1,114.00000     | 1,080                | 18.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.45   | Put          |     |       | 11.00000        | 10                   | 18.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.45   | Call         |     |       | 314.00000       | 289                  | 18.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.45   | Put          |     |       | 211.00000       | 219                  | 18.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.95   | Call         |     |       | 10.00000        | 8                    | 28.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.95   | Put          |     |       | 2,407.00000     | 2,438                | 28.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.95  | Call         |     |       | 0.00000         | 0                    | 40.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.95  | Put          |     |       | 7,397.00000     | 7,430                | 40.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.35   | Call         |     |       | 3,203.00000     | 3,170                | 30.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.35   | Put          |     |       | 0.00000         | 0                    | 30.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.35   | Call         |     |       | 2,204.00000     | 2,171                | 25.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.35   | Put          |     |       | 1.00000         | 1                    | 25.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.35   | Call         |     |       | 1,211.00000     | 1,178                | 19.37      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 6.35   | Put          |     |       | 8.00000         | 8                    | 19.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.85  | Call         |     |       | 0.00000         | 0                    | 39.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.85  | Put          |     |       | 7,297.00000     | 7,330                | 39.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.30   | Call         |     |       | 3,253.00000     | 3,220                | 30.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.30   | Put          |     |       | 0.00000         | 0                    | 30.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.30   | Call         |     |       | 2,254.00000     | 2,221                | 26.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.30   | Put          |     |       | 1.00000         | 0                    | 26.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.80  | Call         |     |       | 0.00000         | 0                    | 39.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.80  | Put          |     |       | 7,247.00000     | 7,280                | 39.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.25   | Call         |     |       | 3,303.00000     | 3,270                | 30.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.25   | Put          |     |       | 0.00000         | 0                    | 30.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.25   | Call         |     |       | 2,304.00000     | 2,271                | 26.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.25   | Put          |     |       | 0.00000         | 0                    | 26.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.25   | Call         |     |       | 1,310.00000     | 1,276                | 20.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.25   | Put          |     |       | 6.00000         | 6                    | 20.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.75  | Call         |     |       | 0.00000         | 0                    | 39.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.75  | Put          |     |       | 7,197.00000     | 7,230                | 39.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.40   | Call         |     |       | 3,153.00000     | 3,120                | 30.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.40   | Put          |     |       | 0.00000         | 0                    | 30.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.40   | Call         |     |       | 2,154.00000     | 2,121                | 25.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.40   | Put          |     |       | 1.00000         | 1                    | 25.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.40   | Call         |     |       | 1,163.00000     | 1,129                | 19.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.40   | Put          |     |       | 9.00000         | 9                    | 19.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.90  | Call         |     |       | 0.00000         | 0                    | 40.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.90  | Put          |     |       | 7,347.00000     | 7,380                | 40.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.05   | Call         |     |       | 3,503.00000     | 3,470                | 29.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.05   | Put          |     |       | 0.00000         | 0                    | 29.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.05   | Call         |     |       | 1,507.00000     | 1,474                | 21.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.05   | Put          |     |       | 4.00000         | 3                    | 21.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.05   | Call         |     |       | 581.00000       | 551                  | 18.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.05   | Put          |     |       | 78.00000        | 80                   | 18.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.55  | Call         |     |       | 0.00000         | 0                    | 38.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.55  | Put          |     |       | 6,997.00000     | 7,030                | 38.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.95   | Call         |     |       | 3,603.00000     | 3,570                | 29.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.95   | Put          |     |       | 0.00000         | 0                    | 29.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.95   | Call         |     |       | 2,603.00000     | 2,570                | 28.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.95   | Put          |     |       | 0.00000         | 0                    | 28.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.95   | Call         |     |       | 1,606.00000     | 1,573                | 21.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.95   | Put          |     |       | 3.00000         | 3                    | 21.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.45  | Call         |     |       | 1.00000         | 0                    | 29.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 11.45  | Put          |     |       | 3,897.00000     | 3,930                | 29.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.45  | Call         |     |       | 0.00000         | 0                    | 38.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.45  | Put          |     |       | 6,897.00000     | 6,930                | 38.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.95  | Call         |     |       | 0.00000         | 0                    | 37.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.95  | Put          |     |       | 6,397.00000     | 6,430                | 37.00      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 15.95  | Call         |     |       | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.95  | Put          |     |       | 8,397.00000     | 8,430                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.05  | Call         |     |       | 0.00000         | 0                    | 31.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 12.05  | Put          |     |       | 4,497.00000     | 4,530                | 31.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.05  | Call         |     |       | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.05  | Put          |     |       | 8,497.00000     | 8,530                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.15   | Call         |     |       | 3,403.00000     | 3,370                | 29.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.15   | Put          |     |       | 0.00000         | 0                    | 29.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.15   | Call         |     |       | 2,404.00000     | 2,371                | 27.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.15   | Put          |     |       | 0.00000         | 0                    | 27.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.15   | Call         |     |       | 1,408.00000     | 1,375                | 20.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.15   | Put          |     |       | 5.00000         | 5                    | 20.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.15   | Call         |     |       | 506.00000       | 477                  | 18.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.15   | Put          |     |       | 103.00000       | 106                  | 18.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.15  | Call         |     |       | 0.00000         | 0                    | 37.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.15  | Put          |     |       | 6,597.00000     | 6,630                | 37.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.15  | Call         |     |       | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.15  | Put          |     |       | 8,597.00000     | 8,630                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.25  | Call         |     |       | 0.00000         | 0                    | 37.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.25  | Put          |     |       | 6,697.00000     | 6,730                | 37.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.25  | Call         |     |       | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.25  | Put          |     |       | 8,697.00000     | 8,730                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.20   | Call         |     |       | 3,353.00000     | 3,320                | 30.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.20   | Put          |     |       | 0.00000         | 0                    | 30.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.20   | Call         |     |       | 2,354.00000     | 2,321                | 26.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.20   | Put          |     |       | 0.00000         | 0                    | 26.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.20   | Call         |     |       | 1,359.00000     | 1,325                | 20.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.20   | Put          |     |       | 6.00000         | 5                    | 20.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.20  | Call         |     |       | 0.00000         | 0                    | 37.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.20  | Put          |     |       | 6,647.00000     | 6,680                | 37.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.20  | Call         |     |       | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.20  | Put          |     |       | 8,647.00000     | 8,680                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.40  | Call         |     |       | 0.00000         | 0                    | 38.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.40  | Put          |     |       | 6,847.00000     | 6,880                | 38.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.40  | Call         |     |       | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.40  | Put          |     |       | 8,847.00000     | 8,880                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.45  | Call         |     |       | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.45  | Put          |     |       | 8,897.00000     | 8,930                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.50   | Call         |     |       | 3,053.00000     | 3,020                | 31.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.50   | Put          |     |       | 0.00000         | 0                    | 31.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.50   | Call         |     |       | 2,054.00000     | 2,021                | 24.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.50   | Put          |     |       | 1.00000         | 1                    | 24.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.50   | Call         |     |       | 1,065.00000     | 1,031                | 18.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.50   | Put          |     |       | 12.00000        | 11                   | 18.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.50  | Call         |     |       | 0.00000         | 0                    | 38.81      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 14.50  | Put          |           | 6,947.00000     | 6,980                | 38.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.50  | Call         |           | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.50  | Put          |           | 8,947.00000     | 8,980                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.30  | Call         |           | 0.00000         | 0                    | 38.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.30  | Put          |           | 6,747.00000     | 6,780                | 38.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.30  | Call         |           | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.30  | Put          |           | 8,747.00000     | 8,780                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.00   | Call         |           | 3,553.00000     | 3,520                | 29.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.00   | Put          |           | 0.00000         | 0                    | 29.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.00  | Call         |           | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.00  | Put          |           | 8,447.00000     | 8,480                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.85   | Call         |           | 3,703.00000     | 3,670                | 28.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.85   | Put          |           | 0.00000         | 0                    | 28.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.85  | Call         |           | 0.00000         | 0                    | 36.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 13.85  | Put          |           | 6,297.00000     | 6,330                | 36.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.85  | Call         |           | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.85  | Put          |           | 8,297.00000     | 8,330                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.10   | Call         |           | 3,453.00000     | 3,420                | 29.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.10   | Put          |           | 0.00000         | 0                    | 29.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.10   | Call         |           | 2,454.00000     | 2,421                | 27.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.10   | Put          |           | 0.00000         | 0                    | 27.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.10   | Call         |           | 1,458.00000     | 1,424                | 21.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.10   | Put          |           | 4.00000         | 4                    | 21.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.10   | Call         |           | 543.00000       | 513                  | 18.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 7.10   | Put          |           | 90.00000        | 93                   | 18.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.10  | Call         |           | 0.00000         | 0                    | 37.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.10  | Put          |           | 6,547.00000     | 6,580                | 37.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.10  | Call         |           | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.10  | Put          |           | 8,547.00000     | 8,580                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.90   | Call         |           | 3,653.00000     | 3,620                | 29.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.90   | Put          |           | 0.00000         | 0                    | 29.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.90  | Call         |           | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.90  | Put          |           | 8,347.00000     | 8,380                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.35  | Call         |           | 0.00000         | 0                    | 38.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 14.35  | Put          |           | 6,797.00000     | 6,830                | 38.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.35  | Call         |           | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 16.35  | Put          |           | 8,797.00000     | 8,830                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.80   | Call         |           | 3,753.00000     | 3,720                | 28.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.80   | Put          |           | 0.00000         | 0                    | 28.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.80   | Call         |           | 2,753.00000     | 2,720                | 29.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.80   | Put          |           | 0.00000         | 0                    | 29.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.80   | Call         |           | 1,755.00000     | 1,722                | 22.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.80   | Put          |           | 2.00000         | 2                    | 22.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.80   | Call         |           | 789.00000       | 756                  | 18.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.80   | Put          |           | 35.00000        | 36                   | 18.29      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 15.80  | Call         |     |       | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.80  | Put          |     |       | 8,247.00000     | 8,280                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.75   | Call         |     |       | 3,803.00000     | 3,770                | 28.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.75   | Put          |     |       | 0.00000         | 0                    | 28.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.75  | Call         |     |       | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.75  | Put          |     |       | 8,197.00000     | 8,230                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.65   | Call         |     |       | 3,903.00000     | 3,870                | 28.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.65   | Put          |     |       | 0.00000         | 0                    | 28.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.65   | Call         |     |       | 17.00000        | 14                   | 28.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.65   | Put          |     |       | 2,113.00000     | 2,144                | 28.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.65  | Call         |     |       | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.65  | Put          |     |       | 8,097.00000     | 8,130                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.60   | Call         |     |       | 3,953.00000     | 3,920                | 28.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.60   | Put          |     |       | 0.00000         | 0                    | 28.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.60   | Call         |     |       | 18.00000        | 15                   | 28.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.60   | Put          |     |       | 2,065.00000     | 2,095                | 28.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.60  | Call         |     |       | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.60  | Put          |     |       | 8,047.00000     | 8,080                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.70   | Call         |     |       | 3,853.00000     | 3,820                | 28.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.70   | Put          |     |       | 0.00000         | 0                    | 28.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.70   | Call         |     |       | 2,853.00000     | 2,820                | 29.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.70   | Put          |     |       | 0.00000         | 0                    | 29.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.70   | Call         |     |       | 1,855.00000     | 1,822                | 23.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.70   | Put          |     |       | 2.00000         | 1                    | 23.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.70   | Call         |     |       | 878.00000       | 845                  | 18.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.70   | Put          |     |       | 25.00000        | 25                   | 18.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.70   | Call         |     |       | 15.00000        | 13                   | 28.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 9.70   | Put          |     |       | 2,162.00000     | 2,192                | 28.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.70  | Call         |     |       | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.70  | Put          |     |       | 8,147.00000     | 8,180                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.55   | Call         |     |       | 4,003.00000     | 3,970                | 27.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.55   | Put          |     |       | 0.00000         | 0                    | 27.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.55   | Call         |     |       | 3,003.00000     | 2,970                | 30.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.55   | Put          |     |       | 0.00000         | 0                    | 30.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.55   | Call         |     |       | 2,004.00000     | 1,971                | 24.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.55   | Put          |     |       | 1.00000         | 1                    | 24.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.55   | Call         |     |       | 1,017.00000     | 984                  | 18.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.55   | Put          |     |       | 14.00000        | 14                   | 18.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.50   | Call         |     |       | 4,053.00000     | 4,020                | 27.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.50   | Put          |     |       | 0.00000         | 0                    | 27.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.50  | Call         |     |       | 0.00000         | 0                    | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.50  | Put          |     |       | 7,947.00000     | 7,980                | 42.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.45   | Call         |     |       | 4,103.00000     | 4,070                | 27.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 3.45   | Put          |     |       | 0.00000         | 0                    | 27.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 4.45   | Call         |     |       | 3,103.00000     | 3,070                | 31.07      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM     | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value         | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|---------------|---------------------|-----------------|
| \$ / R On 14/12/2009 Currency Future | 4.45   | Put          |         |       | 0.00000         | 0                    | 31.07      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.45   | Call         |         |       | 2,104.00000     | 2,071                | 25.24      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 5.45   | Put          |         |       | 1.00000         | 1                    | 25.24      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.45   | Call         |         |       | 1,114.00000     | 1,080                | 18.72      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 6.45   | Put          |         |       | 11.00000        | 10                   | 18.72      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.45  | Call         |         |       | 0.00000         | 0                    | 41.94      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/12/2009 Currency Future | 15.45  | Put          |         |       | 7,897.00000     | 7,930                | 41.94      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future |        |              | 7.64920 |       | 7.68110         |                      | 18.81      | 0.00          | 0                   | 11,862.00       |
| \$ / R On 15/03/2010 Currency Future | 7.20   | Call         |         |       | 666.00000       | 639                  | 18.35      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.20   | Put          |         |       | 185.00000       | 189                  | 18.35      | 18,900,000.00 | 100                 | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.70   | Call         |         |       | 391.00000       | 373                  | 19.01      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.70   | Put          |         |       | 410.00000       | 424                  | 19.01      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.75   | Call         |         |       | 373.00000       | 355                  | 19.20      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.75   | Put          |         |       | 441.00000       | 456                  | 19.20      | 45,600,000.00 | 100                 | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.70   | Call         |         |       | 158.00000       | 149                  | 22.95      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.70   | Put          |         |       | 1,177.00000     | 1,199                | 22.95      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.60   | Call         |         |       | 438.00000       | 415                  | 18.76      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.60   | Put          |         |       | 357.00000       | 366                  | 18.76      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.65   | Call         |         |       | 414.00000       | 392                  | 18.81      | 0.00          | 0                   | 279.00          |
| \$ / R On 15/03/2010 Currency Future | 7.65   | Put          |         |       | 383.00000       | 393                  | 18.81      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.15   | Call         |         |       | 255.00000       | 241                  | 20.78      | 0.00          | 0                   | 279.00          |
| \$ / R On 15/03/2010 Currency Future | 8.15   | Put          |         |       | 723.00000       | 742                  | 20.78      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.85   | Call         |         |       | 338.00000       | 322                  | 19.60      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.85   | Put          |         |       | 507.00000       | 522                  | 19.60      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.70   | Call         |         |       | 391.00000       | 373                  | 19.01      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.70   | Put          |         |       | 410.00000       | 424                  | 19.01      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.05  | Call         |         |       | 34.00000        | 31                   | 30.64      | 0.00          | 0                   | 18,339.00       |
| \$ / R On 15/03/2010 Currency Future | 11.05  | Put          |         |       | 3,403.00000     | 3,432                | 30.64      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.30  | Call         |         |       | 17.00000        | 14                   | 33.11      | 0.00          | 0                   | 28,586.00       |
| \$ / R On 15/03/2010 Currency Future | 12.30  | Put          |         |       | 4,636.00000     | 4,665                | 33.11      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.55   | Call         |         |       | 463.00000       | 440                  | 18.71      | 0.00          | 0                   | 15,890.00       |
| \$ / R On 15/03/2010 Currency Future | 7.55   | Put          |         |       | 332.00000       | 340                  | 18.71      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.80   | Call         |         |       | 355.00000       | 338                  | 19.40      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.80   | Put          |         |       | 474.00000       | 489                  | 19.40      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.50   | Call         |         |       | 186.00000       | 176                  | 22.16      | 0.00          | 0                   | 15,890.00       |
| \$ / R On 15/03/2010 Currency Future | 8.50   | Put          |         |       | 1,005.00000     | 1,027                | 22.16      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.15   | Call         |         |       | 112.00000       | 105                  | 24.73      | 0.00          | 0                   | 18,339.00       |
| \$ / R On 15/03/2010 Currency Future | 9.15   | Put          |         |       | 1,581.00000     | 1,606                | 24.73      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.85   | Call         |         |       | 71.00000        | 65                   | 27.26      | 0.00          | 0                   | 28,586.00       |
| \$ / R On 15/03/2010 Currency Future | 9.85   | Put          |         |       | 2,239.00000     | 2,266                | 27.26      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.35   | Call         |         |       | 212.00000       | 201                  | 21.57      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.35   | Put          |         |       | 881.00000       | 902                  | 21.57      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.65   | Call         |         |       | 81.00000        | 76                   | 26.70      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.65   | Put          |         |       | 2,050.00000     | 2,076                | 26.70      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.90   | Call         |         |       | 322.00000       | 306                  | 19.79      | 0.00          | 0                   | 0.00            |



| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 7.90   | Put          |     |       | 541.00000       | 557                  | 19.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.05   | Call         |     |       | 279.00000       | 265                  | 20.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.05   | Put          |     |       | 648.00000       | 666                  | 20.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.10   | Call         |     |       | 267.00000       | 253                  | 20.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.10   | Put          |     |       | 686.00000       | 704                  | 20.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.00   | Call         |     |       | 293.00000       | 278                  | 20.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.00   | Put          |     |       | 612.00000       | 629                  | 20.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.20   | Call         |     |       | 243.00000       | 230                  | 20.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.20   | Put          |     |       | 762.00000       | 781                  | 20.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.45   | Call         |     |       | 195.00000       | 184                  | 21.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.45   | Put          |     |       | 963.00000       | 985                  | 21.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.40   | Call         |     |       | 203.00000       | 192                  | 21.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.40   | Put          |     |       | 922.00000       | 943                  | 21.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.30   | Call         |     |       | 222.00000       | 210                  | 21.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.30   | Put          |     |       | 841.00000       | 861                  | 21.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.25   | Call         |     |       | 232.00000       | 220                  | 21.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.25   | Put          |     |       | 801.00000       | 821                  | 21.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.55   | Call         |     |       | 179.00000       | 168                  | 22.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.55   | Put          |     |       | 1,047.00000     | 1,069                | 22.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.65   | Call         |     |       | 164.00000       | 155                  | 22.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.65   | Put          |     |       | 1,133.00000     | 1,156                | 22.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.60   | Call         |     |       | 171.00000       | 161                  | 22.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.60   | Put          |     |       | 1,090.00000     | 1,112                | 22.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.75   | Call         |     |       | 152.00000       | 143                  | 23.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.75   | Put          |     |       | 1,220.00000     | 1,243                | 23.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.90   | Call         |     |       | 135.00000       | 127                  | 23.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.90   | Put          |     |       | 1,354.00000     | 1,377                | 23.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.05   | Call         |     |       | 120.00000       | 113                  | 24.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.05   | Put          |     |       | 1,489.00000     | 1,514                | 24.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.95   | Call         |     |       | 130.00000       | 122                  | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.95   | Put          |     |       | 1,399.00000     | 1,423                | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.85   | Call         |     |       | 140.00000       | 132                  | 23.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.85   | Put          |     |       | 1,309.00000     | 1,332                | 23.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.30   | Call         |     |       | 101.00000       | 95                   | 25.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.30   | Put          |     |       | 1,720.00000     | 1,745                | 25.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.40   | Call         |     |       | 95.00000        | 89                   | 25.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.40   | Put          |     |       | 1,813.00000     | 1,839                | 25.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.55   | Call         |     |       | 86.00000        | 80                   | 26.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.55   | Put          |     |       | 1,955.00000     | 1,981                | 26.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.45   | Call         |     |       | 92.00000        | 86                   | 25.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.45   | Put          |     |       | 1,860.00000     | 1,887                | 25.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.65   | Call         |     |       | 81.00000        | 76                   | 26.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.65   | Put          |     |       | 2,050.00000     | 2,076                | 26.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.50  | Call         |     |       | 27.00000        | 25                   | 31.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.50  | Put          |     |       | 3,846.00000     | 3,875                | 31.90      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 9.60   | Call         |     |       | 83.00000        | 78                   | 26.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.60   | Put          |     |       | 2,002.00000     | 2,029                | 26.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.90   | Call         |     |       | 68.00000        | 63                   | 27.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.90   | Put          |     |       | 2,287.00000     | 2,314                | 27.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.05  | Call         |     |       | 61.00000        | 57                   | 27.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.05  | Put          |     |       | 2,430.00000     | 2,457                | 27.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.30  | Call         |     |       | 52.00000        | 48                   | 28.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.30  | Put          |     |       | 2,671.00000     | 2,699                | 28.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.10  | Call         |     |       | 59.00000        | 55                   | 27.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.10  | Put          |     |       | 2,478.00000     | 2,506                | 27.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.95   | Call         |     |       | 66.00000        | 61                   | 27.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.95   | Put          |     |       | 2,335.00000     | 2,362                | 27.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.95   | Call         |     |       | 66.00000        | 61                   | 27.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.95   | Put          |     |       | 2,335.00000     | 2,362                | 27.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.15  | Call         |     |       | 57.00000        | 53                   | 28.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.15  | Put          |     |       | 2,526.00000     | 2,554                | 28.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.15  | Call         |     |       | 57.00000        | 53                   | 28.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.15  | Put          |     |       | 2,526.00000     | 2,554                | 28.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.50  | Call         |     |       | 46.00000        | 42                   | 29.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.50  | Put          |     |       | 2,865.00000     | 2,893                | 29.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.55  | Call         |     |       | 45.00000        | 41                   | 29.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.55  | Put          |     |       | 2,914.00000     | 2,942                | 29.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.45  | Call         |     |       | 47.00000        | 44                   | 28.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.45  | Put          |     |       | 2,816.00000     | 2,844                | 28.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.60  | Call         |     |       | 43.00000        | 40                   | 29.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.60  | Put          |     |       | 2,962.00000     | 2,990                | 29.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.75  | Call         |     |       | 40.00000        | 36                   | 29.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.75  | Put          |     |       | 3,109.00000     | 3,137                | 29.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.00  | Call         |     |       | 35.00000        | 32                   | 30.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.00  | Put          |     |       | 3,354.00000     | 3,382                | 30.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.25  | Call         |     |       | 31.00000        | 28                   | 31.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.25  | Put          |     |       | 3,599.00000     | 3,628                | 31.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.20  | Call         |     |       | 31.00000        | 28                   | 31.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.20  | Put          |     |       | 3,550.00000     | 3,579                | 31.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.10  | Call         |     |       | 33.00000        | 30                   | 30.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.10  | Put          |     |       | 3,452.00000     | 3,481                | 30.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.15  | Call         |     |       | 32.00000        | 29                   | 30.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.15  | Put          |     |       | 3,501.00000     | 3,530                | 30.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.85  | Call         |     |       | 38.00000        | 34                   | 30.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.85  | Put          |     |       | 3,207.00000     | 3,235                | 30.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.80  | Call         |     |       | 39.00000        | 35                   | 29.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.80  | Put          |     |       | 3,158.00000     | 3,186                | 29.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.95  | Call         |     |       | 36.00000        | 32                   | 30.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.95  | Put          |     |       | 3,305.00000     | 3,333                | 30.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.05  | Call         |     |       | 34.00000        | 31                   | 30.64      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 11.05  | Put          |           | 3,403.00000     | 3,432                | 30.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.90  | Call         |           | 37.00000        | 33                   | 30.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.90  | Put          |           | 3,256.00000     | 3,284                | 30.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.70  | Call         |           | 41.00000        | 37                   | 29.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.70  | Put          |           | 3,060.00000     | 3,088                | 29.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.60  | Call         |           | 43.00000        | 40                   | 29.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.60  | Put          |           | 2,962.00000     | 2,990                | 29.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.80  | Call         |           | 39.00000        | 35                   | 29.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.80  | Put          |           | 3,158.00000     | 3,186                | 29.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.30  | Call         |           | 30.00000        | 27                   | 31.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.30  | Put          |           | 3,649.00000     | 3,678                | 31.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.44  | Call         |           | 28.00000        | 25                   | 31.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.44  | Put          |           | 3,787.00000     | 3,816                | 31.73      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.35  | Call         |           | 29.00000        | 26                   | 31.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.35  | Put          |           | 3,698.00000     | 3,727                | 31.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.35  | Call         |           | 29.00000        | 26                   | 31.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.35  | Put          |           | 3,698.00000     | 3,727                | 31.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.40  | Call         |           | 28.00000        | 26                   | 31.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.40  | Put          |           | 3,747.00000     | 3,777                | 31.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.65  | Call         |           | 25.00000        | 23                   | 32.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.65  | Put          |           | 3,994.00000     | 4,024                | 32.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.45  | Call         |           | 28.00000        | 25                   | 31.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.45  | Put          |           | 3,797.00000     | 3,826                | 31.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.75  | Call         |           | 24.00000        | 21                   | 32.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.75  | Put          |           | 4,093.00000     | 4,122                | 32.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.55  | Call         |           | 27.00000        | 24                   | 32.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.55  | Put          |           | 3,895.00000     | 3,925                | 32.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.60  | Call         |           | 26.00000        | 23                   | 32.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.60  | Put          |           | 3,945.00000     | 3,974                | 32.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.75   | Call         |           | 76.00000        | 70                   | 26.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.75   | Put          |           | 2,145.00000     | 2,171                | 26.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.05  | Call         |           | 61.00000        | 57                   | 27.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.05  | Put          |           | 2,430.00000     | 2,457                | 27.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.25  | Call         |           | 54.00000        | 50                   | 28.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.25  | Put          |           | 2,623.00000     | 2,650                | 28.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.35  | Call         |           | 51.00000        | 46                   | 28.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.35  | Put          |           | 2,719.00000     | 2,747                | 28.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.55  | Call         |           | 15.00000        | 12                   | 33.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.55  | Put          |           | 4,883.00000     | 4,913                | 33.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.50   | Call         |           | 89.00000        | 83                   | 26.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.50   | Put          |           | 1,908.00000     | 1,934                | 26.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.60  | Call         |           | 26.00000        | 23                   | 32.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.60  | Put          |           | 3,945.00000     | 3,974                | 32.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.70  | Call         |           | 8.00000         | 6                    | 34.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.70  | Put          |           | 6,027.00000     | 6,056                | 34.69      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 9.35   | Call         |     |       | 98.00000        | 92                   | 25.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.35   | Put          |     |       | 1,767.00000     | 1,792                | 25.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.85  | Call         |     |       | 38.00000        | 34                   | 30.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.85  | Put          |     |       | 3,207.00000     | 3,235                | 30.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.55  | Call         |     |       | 8.00000         | 6                    | 34.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.55  | Put          |     |       | 5,877.00000     | 5,907                | 34.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.25   | Call         |     |       | 104.00000       | 98                   | 25.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.25   | Put          |     |       | 1,673.00000     | 1,699                | 25.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.45  | Call         |     |       | 9.00000         | 7                    | 34.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.45  | Put          |     |       | 5,778.00000     | 5,807                | 34.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.20   | Call         |     |       | 108.00000       | 101                  | 24.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.20   | Put          |     |       | 1,627.00000     | 1,652                | 24.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.10  | Call         |     |       | 33.00000        | 30                   | 30.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.10  | Put          |     |       | 3,452.00000     | 3,481                | 30.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.40  | Call         |     |       | 9.00000         | 7                    | 34.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.40  | Put          |     |       | 5,728.00000     | 5,758                | 34.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.10   | Call         |     |       | 116.00000       | 109                  | 24.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.10   | Put          |     |       | 1,535.00000     | 1,560                | 24.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.30  | Call         |     |       | 9.00000         | 7                    | 34.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.30  | Put          |     |       | 5,628.00000     | 5,658                | 34.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.85  | Call         |     |       | 22.00000        | 20                   | 32.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.85  | Put          |     |       | 4,191.00000     | 4,221                | 32.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.95  | Call         |     |       | 6.00000         | 4                    | 34.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.95  | Put          |     |       | 6,275.00000     | 6,305                | 34.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.70   | Call         |     |       | 79.00000        | 73                   | 26.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.70   | Put          |     |       | 2,097.00000     | 2,124                | 26.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.70  | Call         |     |       | 25.00000        | 22                   | 32.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.70  | Put          |     |       | 4,044.00000     | 4,073                | 32.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.80  | Call         |     |       | 23.00000        | 20                   | 32.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.80  | Put          |     |       | 4,142.00000     | 4,171                | 32.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.90  | Call         |     |       | 6.00000         | 4                    | 34.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.90  | Put          |     |       | 6,225.00000     | 6,255                | 34.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.85  | Call         |     |       | 22.00000        | 20                   | 32.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.85  | Put          |     |       | 4,191.00000     | 4,221                | 32.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.95  | Call         |     |       | 21.00000        | 18                   | 32.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.95  | Put          |     |       | 4,290.00000     | 4,319                | 32.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.05  | Call         |     |       | 20.00000        | 17                   | 32.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.05  | Put          |     |       | 4,389.00000     | 4,418                | 32.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.15  | Call         |     |       | 4.00000         | 3                    | 34.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.15  | Put          |     |       | 6,473.00000     | 6,504                | 34.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.80   | Call         |     |       | 73.00000        | 68                   | 27.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.80   | Put          |     |       | 2,192.00000     | 2,219                | 27.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.30  | Call         |     |       | 30.00000        | 27                   | 31.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.30  | Put          |     |       | 3,649.00000     | 3,678                | 31.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.80  | Call         |     |       | 23.00000        | 20                   | 32.50      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 11.80  | Put          |           | 4,142.00000     | 4,171                | 32.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.90  | Call         |           | 22.00000        | 19                   | 32.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.90  | Put          |           | 4,241.00000     | 4,270                | 32.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.00  | Call         |           | 5.00000         | 4                    | 34.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.00  | Put          |           | 6,324.00000     | 6,355                | 34.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.80  | Call         |           | 7.00000         | 5                    | 34.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.80  | Put          |           | 6,126.00000     | 6,156                | 34.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.30   | Call         |           | 101.00000       | 95                   | 25.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.30   | Put          |           | 1,720.00000     | 1,745                | 25.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.50  | Call         |           | 9.00000         | 6                    | 34.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.50  | Put          |           | 5,827.00000     | 5,857                | 34.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.80   | Call         |           | 146.00000       | 137                  | 23.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.80   | Put          |           | 1,265.00000     | 1,288                | 23.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.20  | Call         |           | 10.00000        | 8                    | 34.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.20  | Put          |           | 5,529.00000     | 5,559                | 34.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.95   | Call         |           | 130.00000       | 122                  | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 8.95   | Put          |           | 1,399.00000     | 1,423                | 23.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.65  | Call         |           | 42.00000        | 39                   | 29.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.65  | Put          |           | 3,011.00000     | 3,039                | 29.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.15  | Call         |           | 32.00000        | 29                   | 30.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.15  | Put          |           | 3,501.00000     | 3,530                | 30.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.35  | Call         |           | 9.00000         | 7                    | 34.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.35  | Put          |           | 5,678.00000     | 5,708                | 34.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.90  | Call         |           | 37.00000        | 33                   | 30.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.90  | Put          |           | 3,256.00000     | 3,284                | 30.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.40  | Call         |           | 28.00000        | 26                   | 31.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 11.40  | Put          |           | 3,747.00000     | 3,777                | 31.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.60  | Call         |           | 8.00000         | 6                    | 34.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.60  | Put          |           | 5,927.00000     | 5,957                | 34.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.55  | Call         |           | 45.00000        | 41                   | 29.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.55  | Put          |           | 2,914.00000     | 2,942                | 29.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.65  | Call         |           | 42.00000        | 39                   | 29.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.65  | Put          |           | 3,011.00000     | 3,039                | 29.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.25  | Call         |           | 10.00000        | 8                    | 34.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.25  | Put          |           | 5,579.00000     | 5,608                | 34.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.00   | Call         |           | 125.00000       | 117                  | 24.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.00   | Put          |           | 1,444.00000     | 1,468                | 24.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.65  | Call         |           | 8.00000         | 6                    | 34.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.65  | Put          |           | 5,977.00000     | 6,007                | 34.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.15  | Call         |           | 10.00000        | 8                    | 34.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.15  | Put          |           | 5,479.00000     | 5,509                | 34.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.40  | Call         |           | 49.00000        | 45                   | 28.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.40  | Put          |           | 2,768.00000     | 2,796                | 28.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.00  | Call         |           | 11.00000        | 9                    | 33.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.00  | Put          |           | 5,330.00000     | 5,360                | 33.95      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 10.35  | Call         |     |       | 51.00000        | 46                   | 28.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.35  | Put          |     |       | 2,719.00000     | 2,747                | 28.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.95  | Call         |     |       | 12.00000        | 9                    | 33.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.95  | Put          |     |       | 5,280.00000     | 5,310                | 33.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.85  | Call         |     |       | 12.00000        | 10                   | 33.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.85  | Put          |     |       | 5,181.00000     | 5,211                | 33.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.20  | Call         |     |       | 56.00000        | 51                   | 28.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.20  | Put          |     |       | 2,574.00000     | 2,602                | 28.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.30  | Call         |     |       | 52.00000        | 48                   | 28.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.30  | Put          |     |       | 2,671.00000     | 2,699                | 28.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.90  | Call         |     |       | 12.00000        | 9                    | 33.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.90  | Put          |     |       | 5,231.00000     | 5,260                | 33.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.00  | Call         |     |       | 64.00000        | 59                   | 27.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.00  | Put          |     |       | 2,382.00000     | 2,409                | 27.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.50  | Call         |     |       | 15.00000        | 12                   | 33.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.50  | Put          |     |       | 4,834.00000     | 4,863                | 33.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.80   | Call         |     |       | 73.00000        | 68                   | 27.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.80   | Put          |     |       | 2,192.00000     | 2,219                | 27.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.40  | Call         |     |       | 16.00000        | 13                   | 33.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.40  | Put          |     |       | 4,735.00000     | 4,764                | 33.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.95   | Call         |     |       | 307.00000       | 292                  | 19.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.95   | Put          |     |       | 576.00000       | 593                  | 19.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.35  | Call         |     |       | 16.00000        | 14                   | 33.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.35  | Put          |     |       | 4,685.00000     | 4,715                | 33.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.10  | Call         |     |       | 59.00000        | 55                   | 27.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.10  | Put          |     |       | 2,478.00000     | 2,506                | 27.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.20  | Call         |     |       | 56.00000        | 51                   | 28.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 10.20  | Put          |     |       | 2,574.00000     | 2,602                | 28.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.70  | Call         |     |       | 13.00000        | 11                   | 33.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.70  | Put          |     |       | 5,032.00000     | 5,062                | 33.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.85   | Call         |     |       | 71.00000        | 65                   | 27.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.85   | Put          |     |       | 2,239.00000     | 2,266                | 27.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.45  | Call         |     |       | 15.00000        | 13                   | 33.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.45  | Put          |     |       | 4,784.00000     | 4,814                | 33.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.70   | Call         |     |       | 79.00000        | 73                   | 26.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.70   | Put          |     |       | 2,097.00000     | 2,124                | 26.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.45   | Call         |     |       | 92.00000        | 86                   | 25.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.45   | Put          |     |       | 1,860.00000     | 1,887                | 25.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.35  | Call         |     |       | 16.00000        | 14                   | 33.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.35  | Put          |     |       | 4,685.00000     | 4,715                | 33.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.35   | Call         |     |       | 98.00000        | 92                   | 25.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.35   | Put          |     |       | 1,767.00000     | 1,792                | 25.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.25  | Call         |     |       | 17.00000        | 15                   | 33.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.25  | Put          |     |       | 4,586.00000     | 4,616                | 33.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.50   | Call         |     |       | 488.00000       | 465                  | 18.66      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 7.50   | Put          |     |       | 307.00000       | 316                  | 18.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.65   | Call         |     |       | 4,031.00000     | 3,999                | 33.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.65   | Put          |     |       | 0.00000         | 0                    | 33.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.15   | Call         |     |       | 2,534.00000     | 2,502                | 23.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.15   | Put          |     |       | 3.00000         | 3                    | 23.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.65   | Call         |     |       | 1,086.00000     | 1,053                | 17.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.65   | Put          |     |       | 55.00000        | 54                   | 17.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.65  | Call         |     |       | 14.00000        | 11                   | 33.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.65  | Put          |     |       | 4,983.00000     | 5,012                | 33.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.65  | Call         |     |       | 1.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.65  | Put          |     |       | 7,969.00000     | 8,001                | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.40   | Call         |     |       | 4,281.00000     | 4,249                | 33.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.40   | Put          |     |       | 0.00000         | 0                    | 33.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.90   | Call         |     |       | 2,783.00000     | 2,751                | 25.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.90   | Put          |     |       | 2.00000         | 2                    | 25.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.40   | Call         |     |       | 1,314.00000     | 1,282                | 18.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.40   | Put          |     |       | 33.00000        | 33                   | 18.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.40  | Call         |     |       | 1.00000         | 1                    | 33.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.40  | Put          |     |       | 7,720.00000     | 7,751                | 33.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.30   | Call         |     |       | 602.00000       | 576                  | 18.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.30   | Put          |     |       | 221.00000       | 227                  | 18.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.10   | Call         |     |       | 116.00000       | 109                  | 24.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.10   | Put          |     |       | 1,535.00000     | 1,560                | 24.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.20   | Call         |     |       | 108.00000       | 101                  | 24.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.20   | Put          |     |       | 1,627.00000     | 1,652                | 24.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.60   | Call         |     |       | 83.00000        | 78                   | 26.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 9.60   | Put          |     |       | 2,002.00000     | 2,029                | 26.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.00  | Call         |     |       | 20.00000        | 18                   | 32.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.00  | Put          |     |       | 4,339.00000     | 4,369                | 32.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.10   | Call         |     |       | 2,584.00000     | 2,552                | 24.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.10   | Put          |     |       | 3.00000         | 2                    | 24.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.10   | Call         |     |       | 1,599.00000     | 1,567                | 19.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.10   | Put          |     |       | 18.00000        | 17                   | 19.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.10   | Call         |     |       | 733.00000       | 705                  | 18.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.10   | Put          |     |       | 152.00000       | 156                  | 18.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.10  | Call         |     |       | 19.00000        | 16                   | 32.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.10  | Put          |     |       | 4,438.00000     | 4,467                | 32.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.10  | Call         |     |       | 11.00000        | 8                    | 34.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.10  | Put          |     |       | 5,429.00000     | 5,459                | 34.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.95   | Call         |     |       | 2,733.00000     | 2,701                | 25.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.95   | Put          |     |       | 2.00000         | 2                    | 25.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.95   | Call         |     |       | 1,744.00000     | 1,712                | 20.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.95   | Put          |     |       | 13.00000        | 13                   | 20.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.95   | Call         |     |       | 842.00000       | 813                  | 18.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.95   | Put          |     |       | 111.00000       | 114                  | 18.10      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 5.90   | Call         |     |       | 1,792.00000     | 1,760                | 20.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.90   | Put          |     |       | 11.00000        | 11                   | 20.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.90   | Call         |     |       | 880.00000       | 851                  | 18.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.90   | Put          |     |       | 99.00000        | 101                  | 18.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.85   | Call         |     |       | 2,833.00000     | 2,801                | 25.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.85   | Put          |     |       | 2.00000         | 2                    | 25.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.85   | Call         |     |       | 1,841.00000     | 1,809                | 20.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.85   | Put          |     |       | 10.00000        | 10                   | 20.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.85   | Call         |     |       | 919.00000       | 889                  | 18.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.85   | Put          |     |       | 88.00000        | 90                   | 18.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.05   | Call         |     |       | 2,633.00000     | 2,601                | 24.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.05   | Put          |     |       | 2.00000         | 2                    | 24.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.05   | Call         |     |       | 1,647.00000     | 1,615                | 19.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.05   | Put          |     |       | 16.00000        | 16                   | 19.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.05   | Call         |     |       | 768.00000       | 740                  | 18.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.05   | Put          |     |       | 137.00000       | 141                  | 18.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.75   | Call         |     |       | 2,932.00000     | 2,900                | 26.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.75   | Put          |     |       | 1.00000         | 1                    | 26.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.75   | Call         |     |       | 1,939.00000     | 1,907                | 20.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.75   | Put          |     |       | 8.00000         | 8                    | 20.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.75   | Call         |     |       | 1,000.00000     | 970                  | 17.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.75   | Put          |     |       | 69.00000        | 70                   | 17.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.70   | Call         |     |       | 2,982.00000     | 2,950                | 26.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.70   | Put          |     |       | 1.00000         | 1                    | 26.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.70   | Call         |     |       | 1,988.00000     | 1,956                | 20.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.70   | Put          |     |       | 7.00000         | 7                    | 20.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.70   | Call         |     |       | 1,041.00000     | 1,011                | 17.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.70   | Put          |     |       | 60.00000        | 62                   | 17.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.20  | Call         |     |       | 18.00000        | 15                   | 32.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.20  | Put          |     |       | 4,537.00000     | 4,566                | 32.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.55   | Call         |     |       | 3,132.00000     | 3,100                | 27.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.55   | Put          |     |       | 1.00000         | 1                    | 27.35      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.55   | Call         |     |       | 2,137.00000     | 2,105                | 21.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.55   | Put          |     |       | 5.00000         | 5                    | 21.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.55   | Call         |     |       | 1,176.00000     | 1,144                | 18.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.55   | Put          |     |       | 45.00000        | 44                   | 18.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.05  | Call         |     |       | 11.00000        | 9                    | 34.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.05  | Put          |     |       | 5,380.00000     | 5,409                | 34.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.50   | Call         |     |       | 3,182.00000     | 3,150                | 27.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.50   | Put          |     |       | 1.00000         | 1                    | 27.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.50   | Call         |     |       | 2,186.00000     | 2,154                | 21.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.50   | Put          |     |       | 5.00000         | 5                    | 21.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.50   | Call         |     |       | 1,222.00000     | 1,189                | 18.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.50   | Put          |     |       | 41.00000        | 40                   | 18.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.40   | Call         |     |       | 3,282.00000     | 3,250                | 28.34      | 0.00  | 0                   | 0.00            |



| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 4.40   | Put          |     |       | 1.00000         | 1                    | 28.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.40   | Call         |     |       | 2,285.00000     | 2,253                | 22.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.40   | Put          |     |       | 4.00000         | 4                    | 22.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.40   | Call         |     |       | 543.00000       | 518                  | 18.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.40   | Put          |     |       | 262.00000       | 269                  | 18.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.45   | Call         |     |       | 3,232.00000     | 3,200                | 28.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.45   | Put          |     |       | 1.00000         | 1                    | 28.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.45   | Call         |     |       | 2,236.00000     | 2,204                | 22.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.45   | Put          |     |       | 5.00000         | 4                    | 22.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.45   | Call         |     |       | 1,268.00000     | 1,236                | 18.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.45   | Put          |     |       | 37.00000        | 36                   | 18.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.45   | Call         |     |       | 515.00000       | 491                  | 18.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.45   | Put          |     |       | 284.00000       | 292                  | 18.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.60   | Call         |     |       | 3,082.00000     | 3,050                | 27.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.60   | Put          |     |       | 1.00000         | 1                    | 27.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.60   | Call         |     |       | 2,087.00000     | 2,055                | 21.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.60   | Put          |     |       | 6.00000         | 6                    | 21.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.60   | Call         |     |       | 1,131.00000     | 1,098                | 17.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.60   | Put          |     |       | 50.00000        | 49                   | 17.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.35   | Call         |     |       | 3,332.00000     | 3,300                | 28.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.35   | Put          |     |       | 1.00000         | 1                    | 28.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.35   | Call         |     |       | 2,335.00000     | 2,303                | 22.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.35   | Put          |     |       | 4.00000         | 4                    | 22.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.35   | Call         |     |       | 1,361.00000     | 1,329                | 18.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.35   | Put          |     |       | 30.00000        | 30                   | 18.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.35   | Call         |     |       | 572.00000       | 547                  | 18.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.35   | Put          |     |       | 241.00000       | 248                  | 18.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.20   | Call         |     |       | 3,482.00000     | 3,450                | 29.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.20   | Put          |     |       | 1.00000         | 1                    | 29.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.20   | Call         |     |       | 2,484.00000     | 2,452                | 23.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.20   | Put          |     |       | 3.00000         | 3                    | 23.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.20   | Call         |     |       | 1,503.00000     | 1,471                | 19.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.20   | Put          |     |       | 22.00000        | 22                   | 19.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.10   | Call         |     |       | 3,582.00000     | 3,550                | 30.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.10   | Put          |     |       | 0.00000         | 0                    | 30.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.60  | Call         |     |       | 14.00000        | 12                   | 33.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.60  | Put          |     |       | 4,933.00000     | 4,962                | 33.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.10  | Call         |     |       | 5.00000         | 4                    | 34.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.10  | Put          |     |       | 6,424.00000     | 6,454                | 34.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.10  | Call         |     |       | 0.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.10  | Put          |     |       | 8,419.00000     | 8,451                | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.20  | Call         |     |       | 4.00000         | 3                    | 34.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.20  | Put          |     |       | 6,523.00000     | 6,554                | 34.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.20  | Call         |     |       | 0.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.20  | Put          |     |       | 8,519.00000     | 8,551                | 32.86      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 4.30   | Call         |     |       | 3,382.00000     | 3,350                | 29.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.30   | Put          |     |       | 1.00000         | 1                    | 29.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.30   | Call         |     |       | 2,385.00000     | 2,353                | 23.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.30   | Put          |     |       | 4.00000         | 3                    | 23.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.30   | Call         |     |       | 1,408.00000     | 1,376                | 18.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.30   | Put          |     |       | 27.00000        | 27                   | 18.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.30  | Call         |     |       | 4.00000         | 3                    | 34.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.30  | Put          |     |       | 6,623.00000     | 6,654                | 34.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.30  | Call         |     |       | 0.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.30  | Put          |     |       | 8,619.00000     | 8,651                | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.40  | Call         |     |       | 3.00000         | 2                    | 34.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.40  | Put          |     |       | 6,722.00000     | 6,753                | 34.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.40  | Call         |     |       | 0.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.40  | Put          |     |       | 8,719.00000     | 8,751                | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.35  | Call         |     |       | 3.00000         | 3                    | 34.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.35  | Put          |     |       | 6,672.00000     | 6,703                | 34.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.35  | Call         |     |       | 0.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.35  | Put          |     |       | 8,669.00000     | 8,701                | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.55  | Call         |     |       | 3.00000         | 2                    | 33.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.55  | Put          |     |       | 6,872.00000     | 6,903                | 33.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.55  | Call         |     |       | 0.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.55  | Put          |     |       | 8,869.00000     | 8,901                | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.60  | Call         |     |       | 3.00000         | 2                    | 33.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.60  | Put          |     |       | 6,921.00000     | 6,953                | 33.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.60  | Call         |     |       | 0.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.60  | Put          |     |       | 8,919.00000     | 8,951                | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.65   | Call         |     |       | 3,032.00000     | 3,000                | 26.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.65   | Put          |     |       | 1.00000         | 1                    | 26.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.65   | Call         |     |       | 2,038.00000     | 2,005                | 21.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.65   | Put          |     |       | 6.00000         | 6                    | 21.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.65  | Call         |     |       | 2.00000         | 2                    | 33.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.65  | Put          |     |       | 6,971.00000     | 7,003                | 33.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.65  | Call         |     |       | 0.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.65  | Put          |     |       | 8,969.00000     | 9,001                | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.45  | Call         |     |       | 3.00000         | 2                    | 33.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.45  | Put          |     |       | 6,772.00000     | 6,803                | 33.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.45  | Call         |     |       | 0.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.45  | Put          |     |       | 8,769.00000     | 8,801                | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.15   | Call         |     |       | 3,532.00000     | 3,500                | 29.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.15   | Put          |     |       | 1.00000         | 0                    | 29.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.15   | Call         |     |       | 1,551.00000     | 1,519                | 19.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.15   | Put          |     |       | 20.00000        | 19                   | 19.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.15   | Call         |     |       | 699.00000       | 671                  | 18.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.15   | Put          |     |       | 168.00000       | 172                  | 18.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 12.15  | Call         |     |       | 19.00000        | 16                   | 32.93      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 12.15  | Put          |     |       | 4,487.00000     | 4,517                | 32.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.15  | Call         |     |       | 0.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.15  | Put          |     |       | 8,469.00000     | 8,501                | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.05   | Call         |     |       | 3,632.00000     | 3,600                | 30.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.05   | Put          |     |       | 0.00000         | 0                    | 30.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.05  | Call         |     |       | 5.00000         | 4                    | 34.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.05  | Put          |     |       | 6,374.00000     | 6,405                | 34.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.05  | Call         |     |       | 0.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.05  | Put          |     |       | 8,369.00000     | 8,401                | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.00   | Call         |     |       | 3,682.00000     | 3,650                | 30.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.00   | Put          |     |       | 0.00000         | 0                    | 30.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.00   | Call         |     |       | 2,683.00000     | 2,651                | 24.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.00   | Put          |     |       | 2.00000         | 2                    | 24.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.00   | Call         |     |       | 1,695.00000     | 1,663                | 19.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.00   | Put          |     |       | 14.00000        | 14                   | 19.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.00   | Call         |     |       | 805.00000       | 776                  | 18.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.00   | Put          |     |       | 123.00000       | 127                  | 18.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.00  | Call         |     |       | 0.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.00  | Put          |     |       | 8,319.00000     | 8,351                | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.25   | Call         |     |       | 3,432.00000     | 3,400                | 29.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.25   | Put          |     |       | 1.00000         | 1                    | 29.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.25   | Call         |     |       | 2,434.00000     | 2,402                | 23.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.25   | Put          |     |       | 3.00000         | 3                    | 23.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.25   | Call         |     |       | 1,455.00000     | 1,423                | 19.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.25   | Put          |     |       | 24.00000        | 24                   | 19.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.25   | Call         |     |       | 633.00000       | 607                  | 18.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.25   | Put          |     |       | 202.00000       | 208                  | 18.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.25  | Call         |     |       | 4.00000         | 3                    | 34.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.25  | Put          |     |       | 6,573.00000     | 6,604                | 34.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.25  | Call         |     |       | 0.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.25  | Put          |     |       | 8,569.00000     | 8,601                | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.50  | Call         |     |       | 3.00000         | 2                    | 33.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 14.50  | Put          |     |       | 6,822.00000     | 6,853                | 33.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.50  | Call         |     |       | 0.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 16.50  | Put          |     |       | 8,819.00000     | 8,851                | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.90   | Call         |     |       | 3,781.00000     | 3,750                | 31.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.90   | Put          |     |       | 0.00000         | 0                    | 31.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.90  | Call         |     |       | 0.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.90  | Put          |     |       | 8,219.00000     | 8,251                | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.85   | Call         |     |       | 3,831.00000     | 3,799                | 31.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.85   | Put          |     |       | 0.00000         | 0                    | 31.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.85  | Call         |     |       | 6.00000         | 5                    | 34.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 13.85  | Put          |     |       | 6,175.00000     | 6,205                | 34.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.85  | Call         |     |       | 0.00000         | 0                    | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.85  | Put          |     |       | 8,169.00000     | 8,201                | 32.86      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value         | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|---------------|---------------------|-----------------|
| \$ / R On 15/03/2010 Currency Future | 3.80   | Call         |           | 3,881.00000     | 3,849                | 32.30      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.80   | Put          |           | 0.00000         | 0                    | 32.30      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.80   | Call         |           | 2,883.00000     | 2,851                | 25.86      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.80   | Put          |           | 2.00000         | 1                    | 25.86      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.80   | Call         |           | 1,890.00000     | 1,858                | 20.65      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.80   | Put          |           | 9.00000         | 9                    | 20.65      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.80   | Call         |           | 959.00000       | 929                  | 17.95      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.80   | Put          |           | 78.00000        | 80                   | 17.95      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.80  | Call         |           | 0.00000         | 0                    | 32.86      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.80  | Put          |           | 8,119.00000     | 8,151                | 32.86      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.70   | Call         |           | 3,981.00000     | 3,949                | 32.96      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.70   | Put          |           | 0.00000         | 0                    | 32.96      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.70   | Call         |           | 2,982.00000     | 2,950                | 26.41      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.70   | Put          |           | 1.00000         | 1                    | 26.41      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.70   | Call         |           | 1,988.00000     | 1,956                | 20.99      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.70   | Put          |           | 7.00000         | 7                    | 20.99      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.70   | Call         |           | 1,041.00000     | 1,011                | 17.84      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.70   | Put          |           | 60.00000        | 62                   | 17.84      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.70  | Call         |           | 1.00000         | 0                    | 32.86      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.70  | Put          |           | 8,019.00000     | 8,051                | 32.86      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.55   | Call         |           | 4,131.00000     | 4,099                | 33.29      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.55   | Put          |           | 0.00000         | 0                    | 33.29      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.55   | Call         |           | 3,132.00000     | 3,100                | 27.35      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 4.55   | Put          |           | 1.00000         | 1                    | 27.35      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.55   | Call         |           | 2,137.00000     | 2,105                | 21.71      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 5.55   | Put          |           | 5.00000         | 5                    | 21.71      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.55   | Call         |           | 1,176.00000     | 1,144                | 18.13      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 6.55   | Put          |           | 45.00000        | 44                   | 18.13      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.55   | Call         |           | 463.00000       | 440                  | 18.71      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 7.55   | Put          |           | 332.00000       | 340                  | 18.71      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.55  | Call         |           | 1.00000         | 1                    | 32.96      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.55  | Put          |           | 7,870.00000     | 7,901                | 32.96      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.60   | Call         |           | 4,081.00000     | 4,049                | 33.29      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 3.60   | Put          |           | 0.00000         | 0                    | 33.29      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.60  | Call         |           | 1.00000         | 1                    | 32.91      | 0.00          | 0                   | 0.00            |
| \$ / R On 15/03/2010 Currency Future | 15.60  | Put          |           | 7,920.00000     | 7,951                | 32.91      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future |        |              | 7.77600   | 7.80740         |                      | 19.18      | 629,856.00    | 81                  | 1,447.00        |
| \$ / R On 14/06/2010 Currency Future | 7.15   | Call         |           | 863.00000       | 840                  | 18.29      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.15   | Put          |           | 205.00000       | 214                  | 18.29      | 21,400,000.00 | 100                 | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.80   | Call         |           | 512.00000       | 497                  | 19.34      | 0.00          | 0                   | 21,795.00       |
| \$ / R On 14/06/2010 Currency Future | 7.80   | Put          |           | 505.00000       | 521                  | 19.34      | 52,100,000.00 | 100                 | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.10   | Call         |           | 211.00000       | 204                  | 23.50      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.10   | Put          |           | 1,504.00000     | 1,528                | 23.50      | 0.00          | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.75   | Call         |           | 534.00000       | 516                  | 19.18      | 0.00          | 0                   | 433.00          |
| \$ / R On 14/06/2010 Currency Future | 7.75   | Put          |           | 477.00000       | 490                  | 19.18      | 0.00          | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 7.80   | Call         |     |       | 512.00000       | 497                  | 19.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.80   | Put          |     |       | 505.00000       | 521                  | 19.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.85   | Call         |     |       | 493.00000       | 478                  | 19.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.85   | Put          |     |       | 536.00000       | 552                  | 19.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.70   | Call         |     |       | 557.00000       | 538                  | 19.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.70   | Put          |     |       | 449.00000       | 462                  | 19.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.25   | Call         |     |       | 368.00000       | 356                  | 20.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.25   | Put          |     |       | 811.00000       | 830                  | 20.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.30   | Call         |     |       | 355.00000       | 344                  | 20.94      | 0.00  | 0                   | 140.00          |
| \$ / R On 14/06/2010 Currency Future | 8.30   | Put          |     |       | 848.00000       | 868                  | 20.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.95   | Call         |     |       | 458.00000       | 444                  | 19.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.95   | Put          |     |       | 600.00000       | 618                  | 19.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.15  | Call         |     |       | 51.00000        | 49                   | 31.29      | 0.00  | 0                   | 29,759.00       |
| \$ / R On 14/06/2010 Currency Future | 12.15  | Put          |     |       | 4,393.00000     | 4,423                | 31.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.40  | Call         |     |       | 32.00000        | 30                   | 33.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.40  | Put          |     |       | 5,624.00000     | 5,654                | 33.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 17.50  | Call         |     |       | 5.00000         | 5                    | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 17.50  | Put          |     |       | 9,698.00000     | 9,729                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.90   | Call         |     |       | 475.00000       | 461                  | 19.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.90   | Put          |     |       | 568.00000       | 585                  | 19.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.40   | Call         |     |       | 178.00000       | 173                  | 24.47      | 0.00  | 0                   | 3,163.00        |
| \$ / R On 14/06/2010 Currency Future | 9.40   | Put          |     |       | 1,771.00000     | 1,797                | 24.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.00  | Call         |     |       | 130.00000       | 125                  | 26.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.00  | Put          |     |       | 2,323.00000     | 2,349                | 26.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.60   | Call         |     |       | 604.00000       | 585                  | 18.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.60   | Put          |     |       | 397.00000       | 409                  | 18.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.00   | Call         |     |       | 441.00000       | 428                  | 19.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.00   | Put          |     |       | 634.00000       | 652                  | 19.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.40   | Call         |     |       | 331.00000       | 321                  | 21.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.40   | Put          |     |       | 924.00000       | 945                  | 21.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.05   | Call         |     |       | 425.00000       | 412                  | 20.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.05   | Put          |     |       | 668.00000       | 686                  | 20.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.15   | Call         |     |       | 395.00000       | 383                  | 20.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.15   | Put          |     |       | 738.00000       | 757                  | 20.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.20   | Call         |     |       | 381.00000       | 369                  | 20.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.20   | Put          |     |       | 774.00000       | 793                  | 20.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.35   | Call         |     |       | 343.00000       | 332                  | 21.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.35   | Put          |     |       | 886.00000       | 906                  | 21.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.50   | Call         |     |       | 309.00000       | 299                  | 21.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.50   | Put          |     |       | 1,002.00000     | 1,023                | 21.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.60   | Call         |     |       | 289.00000       | 280                  | 21.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.60   | Put          |     |       | 1,082.00000     | 1,104                | 21.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.45   | Call         |     |       | 320.00000       | 310                  | 21.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.45   | Put          |     |       | 963.00000       | 984                  | 21.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.55   | Call         |     |       | 299.00000       | 290                  | 21.74      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 8.55   | Put          |     |       | 1,042.00000     | 1,064                | 21.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.65   | Call         |     |       | 280.00000       | 271                  | 22.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.65   | Put          |     |       | 1,122.00000     | 1,145                | 22.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.20   | Call         |     |       | 199.00000       | 193                  | 23.83      | 0.00  | 0                   | 21,795.00       |
| \$ / R On 14/06/2010 Currency Future | 9.20   | Put          |     |       | 1,592.00000     | 1,617                | 23.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.70   | Call         |     |       | 271.00000       | 262                  | 22.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.70   | Put          |     |       | 1,163.00000     | 1,186                | 22.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.80   | Call         |     |       | 254.00000       | 246                  | 22.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.80   | Put          |     |       | 1,247.00000     | 1,270                | 22.54      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.75   | Call         |     |       | 262.00000       | 254                  | 22.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.75   | Put          |     |       | 1,205.00000     | 1,228                | 22.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.85   | Call         |     |       | 246.00000       | 238                  | 22.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.85   | Put          |     |       | 1,289.00000     | 1,312                | 22.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.00   | Call         |     |       | 224.00000       | 217                  | 23.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.00   | Put          |     |       | 1,417.00000     | 1,441                | 23.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.90   | Call         |     |       | 239.00000       | 231                  | 22.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.90   | Put          |     |       | 1,331.00000     | 1,355                | 22.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.05   | Call         |     |       | 218.00000       | 211                  | 23.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.05   | Put          |     |       | 1,460.00000     | 1,485                | 23.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.15   | Call         |     |       | 205.00000       | 199                  | 23.66      | 0.00  | 0                   | 21,978.00       |
| \$ / R On 14/06/2010 Currency Future | 9.15   | Put          |     |       | 1,548.00000     | 1,573                | 23.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.95   | Call         |     |       | 231.00000       | 224                  | 23.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.95   | Put          |     |       | 1,374.00000     | 1,398                | 23.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.50   | Call         |     |       | 169.00000       | 164                  | 24.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.50   | Put          |     |       | 1,862.00000     | 1,888                | 24.79      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.65   | Call         |     |       | 156.00000       | 151                  | 25.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.65   | Put          |     |       | 1,999.00000     | 2,025                | 25.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.55   | Call         |     |       | 165.00000       | 159                  | 24.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.55   | Put          |     |       | 1,907.00000     | 1,933                | 24.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.75   | Call         |     |       | 149.00000       | 144                  | 25.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.75   | Put          |     |       | 2,091.00000     | 2,118                | 25.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.60   | Call         |     |       | 160.00000       | 155                  | 25.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.60   | Put          |     |       | 1,953.00000     | 1,979                | 25.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.90  | Call         |     |       | 57.00000        | 54                   | 30.85      | 0.00  | 0                   | 21,978.00       |
| \$ / R On 14/06/2010 Currency Future | 11.90  | Put          |     |       | 4,149.00000     | 4,178                | 30.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.70   | Call         |     |       | 153.00000       | 148                  | 25.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.70   | Put          |     |       | 2,045.00000     | 2,072                | 25.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.15  | Call         |     |       | 120.00000       | 116                  | 26.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.15  | Put          |     |       | 2,463.00000     | 2,490                | 26.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.40  | Call         |     |       | 106.00000       | 102                  | 27.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.40  | Put          |     |       | 2,698.00000     | 2,726                | 27.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.20  | Call         |     |       | 117.00000       | 113                  | 26.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.20  | Put          |     |       | 2,510.00000     | 2,537                | 26.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.05  | Call         |     |       | 127.00000       | 122                  | 26.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.05  | Put          |     |       | 2,369.00000     | 2,396                | 26.34      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 9.40   | Call         |           | 178.00000       | 173                  | 24.47      | 0.00  | 0                   | 26,596.00       |
| \$ / R On 14/06/2010 Currency Future | 9.40   | Put          |           | 1,771.00000     | 1,797                | 24.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.80   | Call         |           | 145.00000       | 140                  | 25.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.80   | Put          |           | 2,138.00000     | 2,164                | 25.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.90   | Call         |           | 137.00000       | 132                  | 25.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.90   | Put          |           | 2,230.00000     | 2,256                | 25.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.10  | Call         |           | 123.00000       | 119                  | 26.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.10  | Put          |           | 2,416.00000     | 2,443                | 26.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.30  | Call         |           | 111.00000       | 107                  | 26.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.30  | Put          |           | 2,604.00000     | 2,631                | 26.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.40  | Call         |           | 46.00000        | 44                   | 31.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.40  | Put          |           | 4,638.00000     | 4,668                | 31.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.85   | Call         |           | 141.00000       | 136                  | 25.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.85   | Put          |           | 2,184.00000     | 2,210                | 25.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.95   | Call         |           | 134.00000       | 129                  | 26.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.95   | Put          |           | 2,276.00000     | 2,303                | 26.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.25  | Call         |           | 114.00000       | 110                  | 26.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.25  | Put          |           | 2,557.00000     | 2,584                | 26.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.35  | Call         |           | 109.00000       | 105                  | 27.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.35  | Put          |           | 2,651.00000     | 2,679                | 27.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.45  | Call         |           | 45.00000        | 43                   | 31.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.45  | Put          |           | 4,688.00000     | 4,717                | 31.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.90   | Call         |           | 137.00000       | 132                  | 25.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.90   | Put          |           | 2,230.00000     | 2,256                | 25.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.30  | Call         |           | 111.00000       | 107                  | 26.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.30  | Put          |           | 2,604.00000     | 2,631                | 26.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.50  | Call         |           | 101.00000       | 97                   | 27.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.50  | Put          |           | 2,793.00000     | 2,821                | 27.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.60  | Call         |           | 42.00000        | 40                   | 32.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.60  | Put          |           | 4,835.00000     | 4,864                | 32.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.05  | Call         |           | 127.00000       | 122                  | 26.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.05  | Put          |           | 2,369.00000     | 2,396                | 26.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.35  | Call         |           | 109.00000       | 105                  | 27.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.35  | Put          |           | 2,651.00000     | 2,679                | 27.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.45  | Call         |           | 103.00000       | 100                  | 27.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.45  | Put          |           | 2,746.00000     | 2,774                | 27.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.55  | Call         |           | 98.00000        | 95                   | 27.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.55  | Put          |           | 2,841.00000     | 2,869                | 27.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.65  | Call         |           | 94.00000        | 90                   | 27.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.65  | Put          |           | 2,937.00000     | 2,964                | 27.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.75  | Call         |           | 40.00000        | 38                   | 32.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.75  | Put          |           | 4,983.00000     | 5,012                | 32.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.85   | Call         |           | 141.00000       | 136                  | 25.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.85   | Put          |           | 2,184.00000     | 2,210                | 25.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.55  | Call         |           | 43.00000        | 41                   | 31.99      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 12.55  | Put          |           | 4,786.00000     | 4,815                | 31.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.45   | Call         |           | 174.00000       | 168                  | 24.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.45   | Put          |           | 1,816.00000     | 1,842                | 24.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.95   | Call         |           | 134.00000       | 129                  | 26.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.95   | Put          |           | 2,276.00000     | 2,303                | 26.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.70   | Call         |           | 557.00000       | 538                  | 19.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.70   | Put          |           | 449.00000       | 462                  | 19.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.80   | Call         |           | 145.00000       | 140                  | 25.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.80   | Put          |           | 2,138.00000     | 2,164                | 25.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.20  | Call         |           | 50.00000        | 48                   | 31.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.20  | Put          |           | 4,442.00000     | 4,472                | 31.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.65   | Call         |           | 580.00000       | 561                  | 19.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.65   | Put          |           | 423.00000       | 435                  | 19.03      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.35   | Call         |           | 183.00000       | 177                  | 24.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.35   | Put          |           | 1,726.00000     | 1,751                | 24.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.45   | Call         |           | 174.00000       | 168                  | 24.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.45   | Put          |           | 1,816.00000     | 1,842                | 24.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.25  | Call         |           | 49.00000        | 47                   | 31.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.25  | Put          |           | 4,491.00000     | 4,521                | 31.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.30   | Call         |           | 188.00000       | 182                  | 24.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.30   | Put          |           | 1,681.00000     | 1,706                | 24.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.75   | Call         |           | 4,058.00000     | 4,027                | 29.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.75   | Put          |           | 1.00000         | 1                    | 29.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.25   | Call         |           | 2,565.00000     | 2,533                | 21.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.25   | Put          |           | 7.00000         | 7                    | 21.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.75   | Call         |           | 1,155.00000     | 1,126                | 17.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.75   | Put          |           | 97.00000        | 100                  | 17.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.25  | Call         |           | 73.00000        | 70                   | 29.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.25  | Put          |           | 3,515.00000     | 3,544                | 29.34      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.25  | Call         |           | 23.00000        | 22                   | 34.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.25  | Put          |           | 6,466.00000     | 6,496                | 34.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.75  | Call         |           | 13.00000        | 12                   | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.75  | Put          |           | 7,956.00000     | 7,986                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.50   | Call         |           | 4,308.00000     | 4,276                | 29.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.50   | Put          |           | 0.00000         | 0                    | 29.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.00   | Call         |           | 2,813.00000     | 2,781                | 23.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.00   | Put          |           | 6.00000         | 5                    | 23.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.50   | Call         |           | 1,369.00000     | 1,340                | 18.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.50   | Put          |           | 62.00000        | 64                   | 18.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.00  | Call         |           | 80.00000        | 77                   | 28.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.00  | Put          |           | 3,273.00000     | 3,301                | 28.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.50  | Call         |           | 44.00000        | 42                   | 31.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.50  | Put          |           | 4,737.00000     | 4,766                | 31.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.00  | Call         |           | 26.00000        | 24                   | 34.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.00  | Put          |           | 6,218.00000     | 6,248                | 34.36      | 0.00  | 0                   | 0.00            |



| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 15.50  | Call         |           | 15.00000        | 14                   | 35.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.50  | Put          |           | 7,707.00000     | 7,738                | 35.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.35   | Call         |           | 739.00000       | 718                  | 18.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.35   | Put          |           | 282.00000       | 292                  | 18.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.25   | Call         |           | 194.00000       | 188                  | 23.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.25   | Put          |           | 1,636.00000     | 1,662                | 23.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.55   | Call         |           | 165.00000       | 159                  | 24.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 9.55   | Put          |           | 1,907.00000     | 1,933                | 24.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.85  | Call         |           | 58.00000        | 56                   | 30.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.85  | Put          |           | 4,101.00000     | 4,130                | 30.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.20   | Call         |           | 2,614.00000     | 2,583                | 22.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.20   | Put          |           | 7.00000         | 7                    | 22.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.20   | Call         |           | 1,641.00000     | 1,612                | 18.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.20   | Put          |           | 34.00000        | 36                   | 18.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.20   | Call         |           | 831.00000       | 808                  | 18.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.20   | Put          |           | 223.00000       | 232                  | 18.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.20  | Call         |           | 74.00000        | 71                   | 29.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.20  | Put          |           | 3,467.00000     | 3,495                | 29.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.20  | Call         |           | 34.00000        | 32                   | 33.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.20  | Put          |           | 5,426.00000     | 5,456                | 33.13      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.00   | Call         |           | 1,829.00000     | 1,799                | 18.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.00   | Put          |           | 22.00000        | 23                   | 18.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.00   | Call         |           | 965.00000       | 941                  | 18.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.00   | Put          |           | 158.00000       | 165                  | 18.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.00  | Call         |           | 54.00000        | 52                   | 31.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.00  | Put          |           | 4,247.00000     | 4,276                | 31.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.00  | Call         |           | 36.00000        | 35                   | 32.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.00  | Put          |           | 5,229.00000     | 5,259                | 32.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.35  | Call         |           | 70.00000        | 67                   | 29.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.35  | Put          |           | 3,612.00000     | 3,641                | 29.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.35  | Call         |           | 47.00000        | 45                   | 31.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.35  | Put          |           | 4,589.00000     | 4,619                | 31.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.35  | Call         |           | 32.00000        | 31                   | 33.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.35  | Put          |           | 5,575.00000     | 5,605                | 33.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.95   | Call         |           | 2,863.00000     | 2,831                | 23.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.95   | Put          |           | 5.00000         | 5                    | 23.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.95   | Call         |           | 1,877.00000     | 1,847                | 18.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.95   | Put          |           | 20.00000        | 21                   | 18.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.95   | Call         |           | 1,001.00000     | 976                  | 17.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.95   | Put          |           | 144.00000       | 150                  | 17.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.95   | Call         |           | 458.00000       | 444                  | 19.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.95   | Put          |           | 600.00000       | 618                  | 19.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.45  | Call         |           | 67.00000        | 65                   | 29.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.45  | Put          |           | 3,710.00000     | 3,739                | 29.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.45  | Call         |           | 31.00000        | 30                   | 33.57      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 13.45  | Put          |           | 5,674.00000     | 5,704                | 33.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.10   | Call         |           | 2,714.00000     | 2,682                | 22.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.10   | Put          |           | 6.00000         | 6                    | 22.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.10   | Call         |           | 1,735.00000     | 1,705                | 18.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.10   | Put          |           | 27.00000        | 29                   | 18.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.10   | Call         |           | 896.00000       | 872                  | 18.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.10   | Put          |           | 189.00000       | 196                  | 18.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.10   | Call         |           | 410.00000       | 397                  | 20.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 8.10   | Put          |           | 703.00000       | 721                  | 20.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.60  | Call         |           | 96.00000        | 93                   | 27.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.60  | Put          |           | 2,889.00000     | 2,917                | 27.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.60  | Call         |           | 64.00000        | 61                   | 30.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.60  | Put          |           | 3,856.00000     | 3,885                | 30.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.60  | Call         |           | 30.00000        | 28                   | 33.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.60  | Put          |           | 5,822.00000     | 5,852                | 33.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.15   | Call         |           | 2,664.00000     | 2,632                | 22.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.15   | Put          |           | 7.00000         | 6                    | 22.45      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.15   | Call         |           | 1,688.00000     | 1,658                | 18.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.15   | Put          |           | 31.00000        | 32                   | 18.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.65  | Call         |           | 62.00000        | 60                   | 30.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.65  | Put          |           | 3,905.00000     | 3,934                | 30.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.65  | Call         |           | 41.00000        | 40                   | 32.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.65  | Put          |           | 4,884.00000     | 4,914                | 32.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.65  | Call         |           | 29.00000        | 28                   | 33.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.65  | Put          |           | 5,872.00000     | 5,902                | 33.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.70  | Call         |           | 92.00000        | 88                   | 27.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.70  | Put          |           | 2,984.00000     | 3,012                | 27.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.70  | Call         |           | 61.00000        | 59                   | 30.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.70  | Put          |           | 3,954.00000     | 3,983                | 30.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.70  | Call         |           | 41.00000        | 39                   | 32.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.70  | Put          |           | 4,933.00000     | 4,963                | 32.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.70  | Call         |           | 29.00000        | 27                   | 34.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.70  | Put          |           | 5,921.00000     | 5,951                | 34.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.50  | Call         |           | 66.00000        | 64                   | 29.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.50  | Put          |           | 3,759.00000     | 3,788                | 29.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.50  | Call         |           | 31.00000        | 29                   | 33.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.50  | Put          |           | 5,723.00000     | 5,753                | 33.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.90   | Call         |           | 2,912.00000     | 2,881                | 23.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.90   | Put          |           | 5.00000         | 5                    | 23.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.90   | Call         |           | 1,925.00000     | 1,894                | 18.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.90   | Put          |           | 17.00000        | 18                   | 18.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.90   | Call         |           | 1,038.00000     | 1,012                | 17.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.90   | Put          |           | 130.00000       | 136                  | 17.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.40  | Call         |           | 106.00000       | 102                  | 27.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.40  | Put          |           | 2,698.00000     | 2,726                | 27.21      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 11.40  | Call         |     |       | 68.00000        | 66                   | 29.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.40  | Put          |     |       | 3,661.00000     | 3,690                | 29.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.85   | Call         |     |       | 2,962.00000     | 2,930                | 24.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.85   | Put          |     |       | 5.00000         | 4                    | 24.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.85   | Call         |     |       | 1,973.00000     | 1,942                | 18.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.85   | Put          |     |       | 15.00000        | 16                   | 18.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.85   | Call         |     |       | 1,075.00000     | 1,050                | 17.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.85   | Put          |     |       | 118.00000       | 124                  | 17.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.80   | Call         |     |       | 3,012.00000     | 2,980                | 24.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.80   | Put          |     |       | 4.00000         | 4                    | 24.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.80   | Call         |     |       | 2,021.00000     | 1,991                | 18.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.80   | Put          |     |       | 14.00000        | 15                   | 18.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.80   | Call         |     |       | 1,114.00000     | 1,088                | 17.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.80   | Put          |     |       | 106.00000       | 112                  | 17.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.30  | Call         |     |       | 71.00000        | 69                   | 29.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.30  | Put          |     |       | 3,564.00000     | 3,593                | 29.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.30  | Call         |     |       | 48.00000        | 46                   | 31.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.30  | Put          |     |       | 4,540.00000     | 4,570                | 31.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.30  | Call         |     |       | 33.00000        | 31                   | 33.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.30  | Put          |     |       | 5,525.00000     | 5,555                | 33.30      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.65   | Call         |     |       | 3,161.00000     | 3,129                | 25.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.65   | Put          |     |       | 3.00000         | 3                    | 25.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.65   | Call         |     |       | 2,169.00000     | 2,137                | 19.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.65   | Put          |     |       | 12.00000        | 11                   | 19.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.65   | Call         |     |       | 1,239.00000     | 1,210                | 17.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.65   | Put          |     |       | 82.00000        | 84                   | 17.83      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.15  | Call         |     |       | 76.00000        | 73                   | 29.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.15  | Put          |     |       | 3,418.00000     | 3,447                | 29.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.15  | Call         |     |       | 34.00000        | 33                   | 33.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.15  | Put          |     |       | 5,377.00000     | 5,407                | 33.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.60   | Call         |     |       | 3,211.00000     | 3,179                | 25.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.60   | Put          |     |       | 3.00000         | 3                    | 25.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.60   | Call         |     |       | 2,218.00000     | 2,187                | 19.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.60   | Put          |     |       | 11.00000        | 11                   | 19.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.60   | Call         |     |       | 1,282.00000     | 1,253                | 17.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.60   | Put          |     |       | 75.00000        | 77                   | 17.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.10  | Call         |     |       | 77.00000        | 74                   | 28.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.10  | Put          |     |       | 3,370.00000     | 3,398                | 28.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.10  | Call         |     |       | 52.00000        | 50                   | 31.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.10  | Put          |     |       | 4,345.00000     | 4,374                | 31.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.10  | Call         |     |       | 35.00000        | 34                   | 32.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.10  | Put          |     |       | 5,328.00000     | 5,358                | 32.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.55   | Call         |     |       | 3,260.00000     | 3,229                | 25.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.55   | Put          |     |       | 3.00000         | 3                    | 25.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.55   | Call         |     |       | 2,268.00000     | 2,236                | 20.19      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 5.55   | Put          |     |       | 10.00000        | 10                   | 20.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.55   | Call         |     |       | 1,326.00000     | 1,297                | 17.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.55   | Put          |     |       | 68.00000        | 71                   | 17.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.55   | Call         |     |       | 630.00000       | 610                  | 18.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.55   | Put          |     |       | 372.00000       | 384                  | 18.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.05  | Call         |     |       | 79.00000        | 76                   | 28.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.05  | Put          |     |       | 3,321.00000     | 3,350                | 28.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.05  | Call         |     |       | 53.00000        | 51                   | 31.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.05  | Put          |     |       | 4,296.00000     | 4,325                | 31.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.05  | Call         |     |       | 36.00000        | 34                   | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.05  | Put          |     |       | 5,278.00000     | 5,308                | 32.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.50   | Call         |     |       | 3,310.00000     | 3,279                | 25.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.50   | Put          |     |       | 3.00000         | 3                    | 25.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.50   | Call         |     |       | 2,317.00000     | 2,286                | 20.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.50   | Put          |     |       | 10.00000        | 10                   | 20.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.50   | Call         |     |       | 656.00000       | 635                  | 18.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.50   | Put          |     |       | 348.00000       | 359                  | 18.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.70   | Call         |     |       | 3,111.00000     | 3,080                | 24.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.70   | Put          |     |       | 4.00000         | 4                    | 24.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.70   | Call         |     |       | 2,120.00000     | 2,088                | 19.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.70   | Put          |     |       | 12.00000        | 12                   | 19.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.70   | Call         |     |       | 1,197.00000     | 1,168                | 17.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.70   | Put          |     |       | 89.00000        | 92                   | 17.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.50  | Call         |     |       | 21.00000        | 20                   | 34.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.50  | Put          |     |       | 6,714.00000     | 6,744                | 34.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.55  | Call         |     |       | 65.00000        | 62                   | 30.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.55  | Put          |     |       | 3,807.00000     | 3,836                | 30.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.55  | Call         |     |       | 21.00000        | 19                   | 34.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.55  | Put          |     |       | 6,763.00000     | 6,793                | 34.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.60  | Call         |     |       | 20.00000        | 19                   | 35.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.60  | Put          |     |       | 6,813.00000     | 6,843                | 35.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.30   | Call         |     |       | 3,509.00000     | 3,478                | 26.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.30   | Put          |     |       | 2.00000         | 2                    | 26.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.30   | Call         |     |       | 2,515.00000     | 2,484                | 21.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.30   | Put          |     |       | 8.00000         | 8                    | 21.60      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.30   | Call         |     |       | 1,549.00000     | 1,520                | 18.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.30   | Put          |     |       | 42.00000        | 44                   | 18.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.30   | Call         |     |       | 769.00000       | 747                  | 18.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.30   | Put          |     |       | 261.00000       | 271                  | 18.51      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.80  | Call         |     |       | 39.00000        | 37                   | 32.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.80  | Put          |     |       | 5,032.00000     | 5,061                | 32.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.30  | Call         |     |       | 23.00000        | 21                   | 34.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.30  | Put          |     |       | 6,515.00000     | 6,545                | 34.69      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.25   | Call         |     |       | 3,559.00000     | 3,528                | 27.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.25   | Put          |     |       | 2.00000         | 2                    | 27.19      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 6.25   | Call         |     |       | 1,595.00000     | 1,565                | 18.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.25   | Put          |     |       | 38.00000        | 39                   | 18.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.25   | Call         |     |       | 799.00000       | 777                  | 18.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.25   | Put          |     |       | 242.00000       | 251                  | 18.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.25  | Call         |     |       | 10.00000        | 9                    | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.25  | Put          |     |       | 8,453.00000     | 8,483                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.35   | Call         |     |       | 3,460.00000     | 3,428                | 26.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.35   | Put          |     |       | 2.00000         | 2                    | 26.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.35   | Call         |     |       | 2,466.00000     | 2,434                | 21.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.35   | Put          |     |       | 8.00000         | 8                    | 21.32      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.35   | Call         |     |       | 1,504.00000     | 1,474                | 18.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.35   | Put          |     |       | 46.00000        | 48                   | 18.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.35  | Call         |     |       | 22.00000        | 21                   | 34.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.35  | Put          |     |       | 6,565.00000     | 6,595                | 34.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.35  | Call         |     |       | 10.00000        | 9                    | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.35  | Put          |     |       | 8,552.00000     | 8,583                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.45   | Call         |     |       | 3,360.00000     | 3,328                | 26.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.45   | Put          |     |       | 3.00000         | 2                    | 26.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.45   | Call         |     |       | 2,367.00000     | 2,335                | 20.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.45   | Put          |     |       | 9.00000         | 9                    | 20.75      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.45   | Call         |     |       | 1,414.00000     | 1,385                | 18.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.45   | Put          |     |       | 56.00000        | 59                   | 18.11      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.45   | Call         |     |       | 683.00000       | 662                  | 18.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.45   | Put          |     |       | 325.00000       | 336                  | 18.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.45  | Call         |     |       | 21.00000        | 20                   | 34.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.45  | Put          |     |       | 6,664.00000     | 6,694                | 34.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.45  | Call         |     |       | 9.00000         | 8                    | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.45  | Put          |     |       | 8,652.00000     | 8,682                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.55  | Call         |     |       | 9.00000         | 8                    | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.55  | Put          |     |       | 8,751.00000     | 8,782                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.50  | Call         |     |       | 9.00000         | 8                    | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.50  | Put          |     |       | 8,701.00000     | 8,732                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.70  | Call         |     |       | 92.00000        | 88                   | 27.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.70  | Put          |     |       | 2,984.00000     | 3,012                | 27.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.70  | Call         |     |       | 41.00000        | 39                   | 32.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 12.70  | Put          |     |       | 4,933.00000     | 4,963                | 32.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.70  | Call         |     |       | 19.00000        | 18                   | 35.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.70  | Put          |     |       | 6,912.00000     | 6,942                | 35.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.70  | Call         |     |       | 8.00000         | 7                    | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.70  | Put          |     |       | 8,900.00000     | 8,931                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.70  | Call         |     |       | 19.00000        | 18                   | 35.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.70  | Put          |     |       | 6,912.00000     | 6,942                | 35.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.75   | Call         |     |       | 3,061.00000     | 3,030                | 24.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.75   | Put          |     |       | 4.00000         | 4                    | 24.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.75   | Call         |     |       | 2,070.00000     | 2,039                | 19.05      | 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 | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 5.75   | Put          |           | 13.00000        | 13                   | 19.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.75  | Call         |           | 90.00000        | 86                   | 28.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.75  | Put          |           | 3,032.00000     | 3,060                | 28.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.75  | Call         |           | 19.00000        | 18                   | 35.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.75  | Put          |           | 6,962.00000     | 6,992                | 35.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.75  | Call         |           | 8.00000         | 7                    | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.75  | Put          |           | 8,950.00000     | 8,981                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.80  | Call         |           | 88.00000        | 85                   | 28.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 10.80  | Put          |           | 3,080.00000     | 3,109                | 28.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.80  | Call         |           | 19.00000        | 18                   | 35.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.80  | Put          |           | 7,011.00000     | 7,042                | 35.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.80  | Call         |           | 7.00000         | 7                    | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.80  | Put          |           | 9,000.00000     | 9,031                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.60  | Call         |           | 8.00000         | 8                    | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.60  | Put          |           | 8,801.00000     | 8,832                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.30  | Call         |           | 10.00000        | 9                    | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.30  | Put          |           | 8,502.00000     | 8,533                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.20   | Call         |           | 3,609.00000     | 3,578                | 27.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.20   | Put          |           | 2.00000         | 2                    | 27.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.20  | Call         |           | 24.00000        | 22                   | 34.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.20  | Put          |           | 6,416.00000     | 6,446                | 34.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.20  | Call         |           | 10.00000        | 10                   | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.20  | Put          |           | 8,403.00000     | 8,434                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.15   | Call         |           | 3,659.00000     | 3,628                | 27.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.15   | Put          |           | 2.00000         | 2                    | 27.68      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.15  | Call         |           | 24.00000        | 23                   | 34.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.15  | Put          |           | 6,367.00000     | 6,397                | 34.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.15  | Call         |           | 11.00000        | 10                   | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.15  | Put          |           | 8,353.00000     | 8,384                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.05   | Call         |           | 3,759.00000     | 3,727                | 28.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.05   | Put          |           | 1.00000         | 1                    | 28.18      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.05   | Call         |           | 2,763.00000     | 2,732                | 23.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.05   | Put          |           | 6.00000         | 6                    | 23.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.05   | Call         |           | 1,782.00000     | 1,752                | 18.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.05   | Put          |           | 25.00000        | 26                   | 18.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.05   | Call         |           | 930.00000       | 906                  | 18.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 7.05   | Put          |           | 173.00000       | 180                  | 18.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.05  | Call         |           | 25.00000        | 24                   | 34.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 14.05  | Put          |           | 6,268.00000     | 6,298                | 34.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.05  | Call         |           | 11.00000        | 10                   | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.05  | Put          |           | 8,254.00000     | 8,284                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.00   | Call         |           | 3,809.00000     | 3,777                | 28.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.00   | Put          |           | 1.00000         | 1                    | 28.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.00  | Call         |           | 12.00000        | 11                   | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 16.00  | Put          |           | 8,204.00000     | 8,235                | 36.26      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 3.90   | Call         |     |       | 3,908.00000     | 3,877                | 28.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.90   | Put          |     |       | 1.00000         | 1                    | 28.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.90  | Call         |     |       | 27.00000        | 25                   | 34.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.90  | Put          |     |       | 6,119.00000     | 6,149                | 34.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.90  | Call         |     |       | 12.00000        | 11                   | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.90  | Put          |     |       | 8,105.00000     | 8,135                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.85   | Call         |     |       | 3,958.00000     | 3,927                | 29.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.85   | Put          |     |       | 1.00000         | 1                    | 29.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.85  | Call         |     |       | 27.00000        | 26                   | 34.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.85  | Put          |     |       | 6,070.00000     | 6,100                | 34.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.85  | Call         |     |       | 13.00000        | 12                   | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.85  | Put          |     |       | 8,055.00000     | 8,086                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.95   | Call         |     |       | 3,858.00000     | 3,827                | 28.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.95   | Put          |     |       | 1.00000         | 1                    | 28.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.95   | Call         |     |       | 2,863.00000     | 2,831                | 23.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.95   | Put          |     |       | 5.00000         | 5                    | 23.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.95   | Call         |     |       | 1,877.00000     | 1,847                | 18.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.95   | Put          |     |       | 20.00000        | 21                   | 18.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.95   | Call         |     |       | 1,001.00000     | 976                  | 17.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.95   | Put          |     |       | 144.00000       | 150                  | 17.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.95  | Call         |     |       | 55.00000        | 53                   | 30.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.95  | Put          |     |       | 4,198.00000     | 4,227                | 30.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.95  | Call         |     |       | 26.00000        | 25                   | 34.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.95  | Put          |     |       | 6,169.00000     | 6,199                | 34.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.95  | Call         |     |       | 12.00000        | 11                   | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.95  | Put          |     |       | 8,155.00000     | 8,185                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.80   | Call         |     |       | 4,008.00000     | 3,977                | 29.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.80   | Put          |     |       | 1.00000         | 1                    | 29.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.80   | Call         |     |       | 3,012.00000     | 2,980                | 24.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.80   | Put          |     |       | 4.00000         | 4                    | 24.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.80   | Call         |     |       | 2,021.00000     | 1,991                | 18.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.80   | Put          |     |       | 14.00000        | 15                   | 18.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.80   | Call         |     |       | 1,114.00000     | 1,088                | 17.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.80   | Put          |     |       | 106.00000       | 112                  | 17.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.80  | Call         |     |       | 59.00000        | 57                   | 30.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.80  | Put          |     |       | 4,052.00000     | 4,081                | 30.67      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.80  | Call         |     |       | 28.00000        | 26                   | 34.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.80  | Put          |     |       | 6,020.00000     | 6,050                | 34.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.80  | Call         |     |       | 13.00000        | 12                   | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.80  | Put          |     |       | 8,006.00000     | 8,036                | 36.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.75  | Call         |     |       | 60.00000        | 58                   | 30.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 11.75  | Put          |     |       | 4,003.00000     | 4,032                | 30.58      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.75  | Call         |     |       | 28.00000        | 27                   | 34.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 13.75  | Put          |     |       | 5,971.00000     | 6,001                | 34.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 3.70   | Call         |     |       | 4,108.00000     | 4,077                | 29.65      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 14/06/2010 Currency Future | 3.70   | Put          |           | 1.00000         | 1                    | 29.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.70   | Call         |           | 3,111.00000     | 3,080                | 24.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 4.70   | Put          |           | 4.00000         | 4                    | 24.97      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.70   | Call         |           | 2,120.00000     | 2,088                | 19.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 5.70   | Put          |           | 12.00000        | 12                   | 19.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.70   | Call         |           | 1,197.00000     | 1,168                | 17.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 6.70   | Put          |           | 89.00000        | 92                   | 17.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.70  | Call         |           | 14.00000        | 13                   | 36.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 14/06/2010 Currency Future | 15.70  | Put          |           | 7,906.00000     | 7,937                | 36.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future |        |              | 7.90370   | 7.93400         |                      | 19.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.95   | Call         |           | 603.00000       | 585                  | 19.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.95   | Put          |           | 619.00000       | 631                  | 19.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.85   | Call         |           | 644.00000       | 624                  | 19.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.85   | Put          |           | 560.00000       | 570                  | 19.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.80   | Call         |           | 665.00000       | 645                  | 19.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.80   | Put          |           | 531.00000       | 541                  | 19.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.85   | Call         |           | 644.00000       | 624                  | 19.33      | 0.00  | 0                   | 409.00          |
| \$ / R On 13/09/2010 Currency Future | 7.85   | Put          |           | 560.00000       | 570                  | 19.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.90   | Call         |           | 623.00000       | 603                  | 19.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.90   | Put          |           | 589.00000       | 600                  | 19.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 8.40   | Call         |           | 461.00000       | 446                  | 20.84      | 0.00  | 0                   | 585.00          |
| \$ / R On 13/09/2010 Currency Future | 8.40   | Put          |           | 927.00000       | 943                  | 20.84      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 8.10   | Call         |           | 550.00000       | 533                  | 19.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 8.10   | Put          |           | 716.00000       | 730                  | 19.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 8.05   | Call         |           | 567.00000       | 550                  | 19.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 8.05   | Put          |           | 683.00000       | 696                  | 19.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 8.15   | Call         |           | 534.00000       | 517                  | 20.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 8.15   | Put          |           | 750.00000       | 764                  | 20.14      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 8.30   | Call         |           | 489.00000       | 473                  | 20.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 8.30   | Put          |           | 855.00000       | 869                  | 20.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 8.25   | Call         |           | 503.00000       | 487                  | 20.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 8.25   | Put          |           | 819.00000       | 834                  | 20.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.40   | Call         |           | 3,538.00000     | 3,508                | 25.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.40   | Put          |           | 4.00000         | 4                    | 25.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.40   | Call         |           | 2,550.00000     | 2,520                | 20.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.40   | Put          |           | 16.00000        | 16                   | 20.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.40   | Call         |           | 1,607.00000     | 1,577                | 18.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.40   | Put          |           | 73.00000        | 73                   | 18.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.40   | Call         |           | 865.00000       | 842                  | 18.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.40   | Put          |           | 331.00000       | 338                  | 18.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 10.40  | Call         |           | 178.00000       | 171                  | 26.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 10.40  | Put          |           | 2,644.00000     | 2,667                | 26.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 12.40  | Call         |           | 90.00000        | 86                   | 30.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 12.40  | Put          |           | 4,556.00000     | 4,582                | 30.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 14.40  | Call         |           | 52.00000        | 48                   | 33.65      | 0.00  | 0                   | 0.00            |



| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/09/2010 Currency Future | 14.40  | Put          |           | 6,518.00000     | 6,545                | 33.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 16.40  | Call         |           | 29.00000        | 26                   | 35.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 16.40  | Put          |           | 8,495.00000     | 8,523                | 35.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.25   | Call         |           | 3,688.00000     | 3,657                | 25.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.25   | Put          |           | 4.00000         | 3                    | 25.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.25   | Call         |           | 2,697.00000     | 2,667                | 21.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.25   | Put          |           | 13.00000        | 13                   | 21.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.25   | Call         |           | 1,741.00000     | 1,710                | 18.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.25   | Put          |           | 57.00000        | 56                   | 18.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.25   | Call         |           | 953.00000       | 928                  | 18.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.25   | Put          |           | 269.00000       | 275                  | 18.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 10.25  | Call         |           | 190.00000       | 182                  | 25.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 10.25  | Put          |           | 2,506.00000     | 2,528                | 25.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 12.25  | Call         |           | 95.00000        | 90                   | 30.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 12.25  | Put          |           | 4,411.00000     | 4,436                | 30.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 14.25  | Call         |           | 54.00000        | 50                   | 33.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 14.25  | Put          |           | 6,370.00000     | 6,397                | 33.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 16.25  | Call         |           | 31.00000        | 28                   | 35.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 16.25  | Put          |           | 8,347.00000     | 8,374                | 35.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.30   | Call         |           | 3,638.00000     | 3,607                | 25.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.30   | Put          |           | 4.00000         | 4                    | 25.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.30   | Call         |           | 2,648.00000     | 2,618                | 21.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.30   | Put          |           | 14.00000        | 14                   | 21.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.30   | Call         |           | 1,696.00000     | 1,665                | 18.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.30   | Put          |           | 62.00000        | 62                   | 18.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.30   | Call         |           | 923.00000       | 899                  | 18.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.30   | Put          |           | 289.00000       | 295                  | 18.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 10.30  | Call         |           | 186.00000       | 178                  | 25.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 10.30  | Put          |           | 2,552.00000     | 2,575                | 25.99      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 12.30  | Call         |           | 93.00000        | 88                   | 30.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 12.30  | Put          |           | 4,459.00000     | 4,485                | 30.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 14.30  | Call         |           | 53.00000        | 50                   | 33.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 14.30  | Put          |           | 6,419.00000     | 6,446                | 33.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 16.30  | Call         |           | 30.00000        | 28                   | 35.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 16.30  | Put          |           | 8,396.00000     | 8,424                | 35.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.15   | Call         |           | 3,787.00000     | 3,757                | 26.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.15   | Put          |           | 3.00000         | 3                    | 26.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.15   | Call         |           | 2,796.00000     | 2,765                | 21.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.15   | Put          |           | 12.00000        | 11                   | 21.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.15   | Call         |           | 1,832.00000     | 1,801                | 18.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.15   | Put          |           | 48.00000        | 47                   | 18.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.15   | Call         |           | 1,015.00000     | 990                  | 18.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.15   | Put          |           | 231.00000       | 237                  | 18.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 10.15  | Call         |           | 198.00000       | 190                  | 25.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 10.15  | Put          |           | 2,414.00000     | 2,437                | 25.65      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/09/2010 Currency Future | 12.15  | Call         |     |       | 98.00000        | 93                   | 30.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 12.15  | Put          |     |       | 4,314.00000     | 4,339                | 30.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 14.15  | Call         |     |       | 55.00000        | 52                   | 33.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 14.15  | Put          |     |       | 6,271.00000     | 6,298                | 33.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 16.15  | Call         |     |       | 32.00000        | 29                   | 35.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 16.15  | Put          |     |       | 8,248.00000     | 8,276                | 35.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.10   | Call         |     |       | 3,837.00000     | 3,806                | 26.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.10   | Put          |     |       | 3.00000         | 3                    | 26.47      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.10   | Call         |     |       | 2,845.00000     | 2,814                | 21.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.10   | Put          |     |       | 11.00000        | 11                   | 21.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.10   | Call         |     |       | 1,878.00000     | 1,847                | 18.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.10   | Put          |     |       | 44.00000        | 43                   | 18.43      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.10   | Call         |     |       | 1,048.00000     | 1,023                | 17.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.10   | Put          |     |       | 214.00000       | 219                  | 17.91      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 10.10  | Call         |     |       | 203.00000       | 194                  | 25.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 10.10  | Put          |     |       | 2,369.00000     | 2,391                | 25.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 12.10  | Call         |     |       | 100.00000       | 95                   | 29.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 12.10  | Put          |     |       | 4,266.00000     | 4,291                | 29.95      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 14.10  | Call         |     |       | 56.00000        | 53                   | 33.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 14.10  | Put          |     |       | 6,222.00000     | 6,249                | 33.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 16.10  | Call         |     |       | 33.00000        | 30                   | 35.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 16.10  | Put          |     |       | 8,199.00000     | 8,226                | 35.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.05   | Call         |     |       | 3,887.00000     | 3,856                | 26.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.05   | Put          |     |       | 3.00000         | 3                    | 26.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.05   | Call         |     |       | 2,894.00000     | 2,864                | 22.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.05   | Put          |     |       | 10.00000        | 10                   | 22.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.05   | Call         |     |       | 1,924.00000     | 1,893                | 18.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.05   | Put          |     |       | 40.00000        | 39                   | 18.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.05   | Call         |     |       | 1,081.00000     | 1,056                | 17.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 7.05   | Put          |     |       | 197.00000       | 202                  | 17.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 10.05  | Call         |     |       | 207.00000       | 199                  | 25.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 10.05  | Put          |     |       | 2,323.00000     | 2,345                | 25.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 12.05  | Call         |     |       | 101.00000       | 96                   | 29.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 12.05  | Put          |     |       | 4,217.00000     | 4,243                | 29.87      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 14.05  | Call         |     |       | 57.00000        | 54                   | 33.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 14.05  | Put          |     |       | 6,173.00000     | 6,200                | 33.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 16.05  | Call         |     |       | 34.00000        | 31                   | 35.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 16.05  | Put          |     |       | 8,150.00000     | 8,177                | 35.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 3.95   | Call         |     |       | 3,986.00000     | 3,956                | 27.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 3.95   | Put          |     |       | 2.00000         | 2                    | 27.17      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.95   | Call         |     |       | 2,993.00000     | 2,962                | 22.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.95   | Put          |     |       | 9.00000         | 9                    | 22.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.95   | Call         |     |       | 2,017.00000     | 1,986                | 18.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.95   | Put          |     |       | 33.00000        | 32                   | 18.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.95   | Call         |     |       | 1,150.00000     | 1,124                | 17.63      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/09/2010 Currency Future | 6.95   | Put          |     |       | 166.00000       | 171                  | 17.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 9.95   | Call         |     |       | 217.00000       | 208                  | 25.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 9.95   | Put          |     |       | 2,233.00000     | 2,254                | 25.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 11.95  | Call         |     |       | 105.00000       | 100                  | 29.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 11.95  | Put          |     |       | 4,121.00000     | 4,146                | 29.70      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 13.95  | Call         |     |       | 59.00000        | 55                   | 33.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 13.95  | Put          |     |       | 6,075.00000     | 6,101                | 33.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 15.95  | Call         |     |       | 35.00000        | 32                   | 35.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 15.95  | Put          |     |       | 8,051.00000     | 8,079                | 35.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 3.90   | Call         |     |       | 4,036.00000     | 4,006                | 27.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 3.90   | Put          |     |       | 2.00000         | 2                    | 27.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.90   | Call         |     |       | 3,042.00000     | 3,012                | 22.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.90   | Put          |     |       | 8.00000         | 8                    | 22.77      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.90   | Call         |     |       | 2,065.00000     | 2,033                | 18.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.90   | Put          |     |       | 31.00000        | 29                   | 18.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.90   | Call         |     |       | 1,189.00000     | 1,160                | 17.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.90   | Put          |     |       | 155.00000       | 156                  | 17.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 9.90   | Call         |     |       | 221.00000       | 213                  | 25.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 9.90   | Put          |     |       | 2,187.00000     | 2,209                | 25.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 11.90  | Call         |     |       | 106.00000       | 102                  | 29.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 11.90  | Put          |     |       | 4,072.00000     | 4,098                | 29.61      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 13.90  | Call         |     |       | 59.00000        | 56                   | 33.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 13.90  | Put          |     |       | 6,025.00000     | 6,052                | 33.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 15.90  | Call         |     |       | 36.00000        | 33                   | 35.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 15.90  | Put          |     |       | 8,002.00000     | 8,029                | 35.55      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 3.80   | Call         |     |       | 4,135.00000     | 4,105                | 27.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 3.80   | Put          |     |       | 1.00000         | 1                    | 27.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.80   | Call         |     |       | 3,141.00000     | 3,111                | 23.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.80   | Put          |     |       | 7.00000         | 7                    | 23.24      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.80   | Call         |     |       | 2,161.00000     | 2,130                | 19.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.80   | Put          |     |       | 27.00000        | 26                   | 19.06      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.80   | Call         |     |       | 1,269.00000     | 1,239                | 17.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.80   | Put          |     |       | 135.00000       | 135                  | 17.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 9.80   | Call         |     |       | 230.00000       | 222                  | 24.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 9.80   | Put          |     |       | 2,096.00000     | 2,118                | 24.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 11.80  | Call         |     |       | 110.00000       | 105                  | 29.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 11.80  | Put          |     |       | 3,976.00000     | 4,001                | 29.39      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 13.80  | Call         |     |       | 61.00000        | 57                   | 32.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 13.80  | Put          |     |       | 5,927.00000     | 5,954                | 32.85      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 15.80  | Call         |     |       | 36.00000        | 34                   | 35.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 15.80  | Put          |     |       | 7,902.00000     | 7,930                | 35.42      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 3.85   | Call         |     |       | 4,086.00000     | 4,055                | 27.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 3.85   | Put          |     |       | 2.00000         | 2                    | 27.40      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.85   | Call         |     |       | 3,092.00000     | 3,061                | 23.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 4.85   | Put          |     |       | 8.00000         | 8                    | 23.00      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/09/2010 Currency Future | 5.85   | Call         |           | 2,113.00000     | 2,081                | 18.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 5.85   | Put          |           | 29.00000        | 28                   | 18.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.85   | Call         |           | 1,229.00000     | 1,199                | 17.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 6.85   | Put          |           | 145.00000       | 145                  | 17.59      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 9.85   | Call         |           | 226.00000       | 217                  | 24.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 9.85   | Put          |           | 2,142.00000     | 2,164                | 24.94      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 11.85  | Call         |           | 108.00000       | 103                  | 29.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 11.85  | Put          |           | 4,024.00000     | 4,049                | 29.50      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 13.85  | Call         |           | 60.00000        | 57                   | 32.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 13.85  | Put          |           | 5,976.00000     | 6,003                | 32.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 15.85  | Call         |           | 36.00000        | 33                   | 35.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/09/2010 Currency Future | 15.85  | Put          |           | 7,952.00000     | 7,980                | 35.49      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future |        |              | 8.01830   | 8.04850         |                      | 19.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.05   | Call         |           | 699.00000       | 678                  | 19.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.05   | Put          |           | 700.00000       | 709                  | 19.65      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.00   | Call         |           | 718.00000       | 696                  | 19.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.00   | Put          |           | 670.00000       | 678                  | 19.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.10   | Call         |           | 681.00000       | 660                  | 19.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.10   | Put          |           | 732.00000       | 742                  | 19.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.95   | Call         |           | 739.00000       | 716                  | 19.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.95   | Put          |           | 640.00000       | 648                  | 19.44      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.55   | Call         |           | 541.00000       | 523                  | 20.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.55   | Put          |           | 1,042.00000     | 1,055                | 20.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.60   | Call         |           | 528.00000       | 510                  | 21.01      | 0.00  | 0                   | 117.00          |
| \$ / R On 13/12/2010 Currency Future | 8.60   | Put          |           | 1,079.00000     | 1,092                | 21.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.20   | Call         |           | 646.00000       | 626                  | 20.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.20   | Put          |           | 797.00000       | 807                  | 20.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.15   | Call         |           | 663.00000       | 643                  | 19.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.15   | Put          |           | 764.00000       | 774                  | 19.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.30   | Call         |           | 613.00000       | 594                  | 20.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.30   | Put          |           | 865.00000       | 876                  | 20.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.40   | Call         |           | 583.00000       | 564                  | 20.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.40   | Put          |           | 934.00000       | 946                  | 20.52      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.50   | Call         |           | 554.00000       | 536                  | 20.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.50   | Put          |           | 1,006.00000     | 1,018                | 20.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.45   | Call         |           | 568.00000       | 550                  | 20.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.45   | Put          |           | 970.00000       | 982                  | 20.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.50   | Call         |           | 3,557.00000     | 3,526                | 23.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.50   | Put          |           | 8.00000         | 8                    | 23.82      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.50   | Call         |           | 2,575.00000     | 2,544                | 19.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.50   | Put          |           | 26.00000        | 25                   | 19.89      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.50   | Call         |           | 1,657.00000     | 1,625                | 18.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.50   | Put          |           | 108.00000       | 107                  | 18.01      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.50   | Call         |           | 950.00000       | 925                  | 18.57      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.50   | Put          |           | 402.00000       | 407                  | 18.57      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/12/2010 Currency Future | 10.50  | Call         |     |       | 240.00000       | 230                  | 25.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.50  | Put          |     |       | 2,691.00000     | 2,712                | 25.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.50  | Call         |     |       | 130.00000       | 124                  | 29.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.50  | Put          |     |       | 4,582.00000     | 4,606                | 29.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.50  | Call         |     |       | 80.00000        | 76                   | 32.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.50  | Put          |     |       | 6,532.00000     | 6,557                | 32.28      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.50  | Call         |     |       | 49.00000        | 45                   | 34.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.50  | Put          |     |       | 8,500.00000     | 8,527                | 34.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.40   | Call         |     |       | 3,656.00000     | 3,625                | 24.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.40   | Put          |     |       | 7.00000         | 7                    | 24.31      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.40   | Call         |     |       | 2,671.00000     | 2,640                | 20.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.40   | Put          |     |       | 23.00000        | 22                   | 20.19      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.40   | Call         |     |       | 1,742.00000     | 1,710                | 18.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.40   | Put          |     |       | 93.00000        | 92                   | 18.09      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.40   | Call         |     |       | 1,005.00000     | 980                  | 18.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.40   | Put          |     |       | 357.00000       | 361                  | 18.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.40  | Call         |     |       | 249.00000       | 239                  | 25.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.40  | Put          |     |       | 2,601.00000     | 2,620                | 25.26      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.40  | Call         |     |       | 134.00000       | 128                  | 29.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.40  | Put          |     |       | 4,486.00000     | 4,509                | 29.12      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.40  | Call         |     |       | 82.00000        | 78                   | 32.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.40  | Put          |     |       | 6,434.00000     | 6,459                | 32.16      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.40  | Call         |     |       | 50.00000        | 47                   | 34.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.40  | Put          |     |       | 8,402.00000     | 8,428                | 34.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.45   | Call         |     |       | 3,606.00000     | 3,576                | 24.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.45   | Put          |     |       | 8.00000         | 7                    | 24.07      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.45   | Call         |     |       | 2,623.00000     | 2,592                | 20.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.45   | Put          |     |       | 24.00000        | 24                   | 20.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.45   | Call         |     |       | 1,699.00000     | 1,668                | 18.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.45   | Put          |     |       | 101.00000       | 99                   | 18.05      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.45   | Call         |     |       | 977.00000       | 952                  | 18.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.45   | Put          |     |       | 379.00000       | 384                  | 18.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.45  | Call         |     |       | 244.00000       | 234                  | 25.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.45  | Put          |     |       | 2,646.00000     | 2,666                | 25.36      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.45  | Call         |     |       | 132.00000       | 126                  | 29.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.45  | Put          |     |       | 4,534.00000     | 4,558                | 29.20      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.45  | Call         |     |       | 81.00000        | 77                   | 32.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.45  | Put          |     |       | 6,483.00000     | 6,508                | 32.22      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.45  | Call         |     |       | 49.00000        | 46                   | 34.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.45  | Put          |     |       | 8,451.00000     | 8,477                | 34.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.25   | Call         |     |       | 3,805.00000     | 3,774                | 25.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.25   | Put          |     |       | 6.00000         | 6                    | 25.04      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.25   | Call         |     |       | 2,817.00000     | 2,786                | 20.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.25   | Put          |     |       | 18.00000        | 18                   | 20.63      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.25   | Call         |     |       | 1,873.00000     | 1,841                | 18.21      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/12/2010 Currency Future | 6.25   | Put          |           | 74.00000        | 73                   | 18.21      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.25   | Call         |           | 1,093.00000     | 1,066                | 18.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.25   | Put          |           | 294.00000       | 298                  | 18.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.25   | Call         |           | 629.00000       | 610                  | 20.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 8.25   | Put          |           | 831.00000       | 841                  | 20.15      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.25  | Call         |           | 264.00000       | 253                  | 24.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.25  | Put          |           | 2,465.00000     | 2,485                | 24.96      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.25  | Call         |           | 140.00000       | 133                  | 28.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.25  | Put          |           | 4,342.00000     | 4,365                | 28.88      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.25  | Call         |           | 85.00000        | 81                   | 31.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.25  | Put          |           | 6,287.00000     | 6,312                | 31.98      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.25  | Call         |           | 53.00000        | 50                   | 34.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.25  | Put          |           | 8,255.00000     | 8,281                | 34.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.20   | Call         |           | 3,854.00000     | 3,824                | 25.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.20   | Put          |           | 6.00000         | 6                    | 25.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.20   | Call         |           | 2,865.00000     | 2,835                | 20.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.20   | Put          |           | 17.00000        | 17                   | 20.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.20   | Call         |           | 1,917.00000     | 1,886                | 18.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.20   | Put          |           | 69.00000        | 68                   | 18.25      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.20   | Call         |           | 1,123.00000     | 1,097                | 18.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.20   | Put          |           | 275.00000       | 278                  | 18.00      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.20  | Call         |           | 269.00000       | 258                  | 24.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.20  | Put          |           | 2,420.00000     | 2,440                | 24.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.20  | Call         |           | 142.00000       | 135                  | 28.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.20  | Put          |           | 4,294.00000     | 4,317                | 28.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.20  | Call         |           | 86.00000        | 82                   | 31.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.20  | Put          |           | 6,238.00000     | 6,263                | 31.92      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.20  | Call         |           | 54.00000        | 50                   | 34.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.20  | Put          |           | 8,206.00000     | 8,232                | 34.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.15   | Call         |           | 3,904.00000     | 3,874                | 25.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.15   | Put          |           | 6.00000         | 5                    | 25.53      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.15   | Call         |           | 2,914.00000     | 2,884                | 20.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.15   | Put          |           | 16.00000        | 16                   | 20.93      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.15   | Call         |           | 1,962.00000     | 1,931                | 18.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.15   | Put          |           | 63.00000        | 62                   | 18.29      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.15   | Call         |           | 1,155.00000     | 1,128                | 17.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.15   | Put          |           | 256.00000       | 260                  | 17.90      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.15  | Call         |           | 274.00000       | 263                  | 24.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.15  | Put          |           | 2,376.00000     | 2,395                | 24.76      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.15  | Call         |           | 144.00000       | 138                  | 28.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.15  | Put          |           | 4,246.00000     | 4,269                | 28.72      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.15  | Call         |           | 88.00000        | 83                   | 31.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.15  | Put          |           | 6,189.00000     | 6,214                | 31.86      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.15  | Call         |           | 56.00000        | 51                   | 34.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.15  | Put          |           | 8,157.00000     | 8,183                | 34.10      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| \$ / R On 13/12/2010 Currency Future | 4.10   | Call         |     |       | 3,954.00000     | 3,923                | 25.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.10   | Put          |     |       | 5.00000         | 5                    | 25.78      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.10   | Call         |     |       | 2,963.00000     | 2,933                | 21.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.10   | Put          |     |       | 15.00000        | 14                   | 21.08      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.10   | Call         |     |       | 2,007.00000     | 1,976                | 18.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.10   | Put          |     |       | 58.00000        | 57                   | 18.33      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.10   | Call         |     |       | 1,187.00000     | 1,160                | 17.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.10   | Put          |     |       | 238.00000       | 242                  | 17.81      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.10  | Call         |     |       | 280.00000       | 268                  | 24.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.10  | Put          |     |       | 2,331.00000     | 2,350                | 24.66      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.10  | Call         |     |       | 146.00000       | 140                  | 28.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.10  | Put          |     |       | 4,198.00000     | 4,221                | 28.64      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.10  | Call         |     |       | 89.00000        | 84                   | 31.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.10  | Put          |     |       | 6,140.00000     | 6,165                | 31.80      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.10  | Call         |     |       | 57.00000        | 53                   | 34.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.10  | Put          |     |       | 8,108.00000     | 8,134                | 34.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.05   | Call         |     |       | 4,004.00000     | 3,973                | 26.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.05   | Put          |     |       | 5.00000         | 5                    | 26.02      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.05   | Call         |     |       | 3,012.00000     | 2,982                | 21.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.05   | Put          |     |       | 13.00000        | 13                   | 21.23      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.05   | Call         |     |       | 2,052.00000     | 2,021                | 18.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.05   | Put          |     |       | 54.00000        | 53                   | 18.37      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.05   | Call         |     |       | 1,220.00000     | 1,193                | 17.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.05   | Put          |     |       | 221.00000       | 224                  | 17.71      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.05  | Call         |     |       | 285.00000       | 274                  | 24.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.05  | Put          |     |       | 2,287.00000     | 2,305                | 24.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.05  | Call         |     |       | 149.00000       | 142                  | 28.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.05  | Put          |     |       | 4,150.00000     | 4,173                | 28.56      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.05  | Call         |     |       | 90.00000        | 85                   | 31.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.05  | Put          |     |       | 6,091.00000     | 6,117                | 31.74      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.05  | Call         |     |       | 58.00000        | 54                   | 34.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.05  | Put          |     |       | 8,059.00000     | 8,085                | 34.10      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.00   | Call         |     |       | 4,053.00000     | 4,023                | 26.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.00   | Put          |     |       | 4.00000         | 4                    | 26.27      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.00   | Call         |     |       | 3,061.00000     | 3,031                | 21.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.00   | Put          |     |       | 13.00000        | 12                   | 21.38      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.00   | Call         |     |       | 2,099.00000     | 2,067                | 18.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.00   | Put          |     |       | 50.00000        | 48                   | 18.41      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.00   | Call         |     |       | 1,257.00000     | 1,226                | 17.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 7.00   | Put          |     |       | 209.00000       | 208                  | 17.62      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.00  | Call         |     |       | 290.00000       | 279                  | 24.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 10.00  | Put          |     |       | 2,242.00000     | 2,261                | 24.46      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.00  | Call         |     |       | 151.00000       | 144                  | 28.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 12.00  | Put          |     |       | 4,102.00000     | 4,126                | 28.48      | 0.00  | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 14.00  | Call         |     |       | 91.00000        | 86                   | 31.68      | 0.00  | 0                   | 0.00            |

| Contract Details                     | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value        | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| \$ / R On 13/12/2010 Currency Future | 14.00  | Put          |           | 6,042.00000     | 6,068                | 31.68      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.00  | Call         |           | 58.00000        | 55                   | 34.10      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 16.00  | Put          |           | 8,010.00000     | 8,036                | 34.10      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 3.95   | Call         |           | 4,102.00000     | 4,072                | 26.27      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 3.95   | Put          |           | 4.00000         | 4                    | 26.27      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.95   | Call         |           | 3,111.00000     | 3,080                | 21.62      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 4.95   | Put          |           | 12.00000        | 12                   | 21.62      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.95   | Call         |           | 2,146.00000     | 2,114                | 18.56      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 5.95   | Put          |           | 47.00000        | 45                   | 18.56      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.95   | Call         |           | 1,295.00000     | 1,264                | 17.66      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 6.95   | Put          |           | 196.00000       | 195                  | 17.66      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 9.95   | Call         |           | 296.00000       | 285                  | 24.33      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 9.95   | Put          |           | 2,197.00000     | 2,216                | 24.33      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 11.95  | Call         |           | 153.00000       | 146                  | 28.38      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 11.95  | Put          |           | 4,054.00000     | 4,078                | 28.38      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 13.95  | Call         |           | 92.00000        | 87                   | 31.60      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 13.95  | Put          |           | 5,993.00000     | 6,019                | 31.60      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 15.95  | Call         |           | 59.00000        | 55                   | 34.04      | 0.00         | 0                   | 0.00            |
| \$ / R On 13/12/2010 Currency Future | 15.95  | Put          |           | 7,960.00000     | 7,987                | 34.04      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  |        |              | 11.98650  | 12.39730        |                      | 16.28      | 2,900,733.00 | 242                 | 37,085.00       |
| £ / R On 14/12/2009 Currency Future  | 12.40  | Call         |           | 376.00000       | 224                  | 17.44      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.40  | Put          |           | 378.00000       | 637                  | 17.44      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.25  | Call         |           | 453.00000       | 267                  | 17.00      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.25  | Put          |           | 306.00000       | 531                  | 17.00      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.30  | Call         |           | 426.00000       | 252                  | 17.15      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.30  | Put          |           | 329.00000       | 565                  | 17.15      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.35  | Call         |           | 400.00000       | 238                  | 17.29      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.35  | Put          |           | 353.00000       | 601                  | 17.29      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.60  | Call         |           | 301.00000       | 177                  | 18.01      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.60  | Put          |           | 504.00000       | 790                  | 18.01      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.65  | Call         |           | 285.00000       | 167                  | 18.15      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.65  | Put          |           | 538.00000       | 830                  | 18.15      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.85  | Call         |           | 228.00000       | 132                  | 18.73      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.85  | Put          |           | 681.00000       | 996                  | 18.73      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.70  | Call         |           | 269.00000       | 157                  | 18.30      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.70  | Put          |           | 572.00000       | 871                  | 18.30      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.75  | Call         |           | 255.00000       | 149                  | 18.44      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.75  | Put          |           | 608.00000       | 912                  | 18.44      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.90  | Call         |           | 216.00000       | 125                  | 18.87      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.90  | Put          |           | 719.00000       | 1,038                | 18.87      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 13.00  | Call         |           | 193.00000       | 111                  | 19.16      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 13.00  | Put          |           | 796.00000       | 1,125                | 19.16      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.95  | Call         |           | 204.00000       | 118                  | 19.02      | 0.00         | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future  | 12.95  | Put          |           | 757.00000       | 1,081                | 19.02      | 0.00         | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 13.05  | Call         |     |       | 183.00000       | 105                  | 19.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.05  | Put          |     |       | 836.00000       | 1,169                | 19.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.15  | Call         |     |       | 164.00000       | 94                   | 19.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.15  | Put          |     |       | 917.00000       | 1,258                | 19.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.30  | Call         |     |       | 140.00000       | 80                   | 20.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.30  | Put          |     |       | 1,042.00000     | 1,393                | 20.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.55  | Call         |     |       | 107.00000       | 61                   | 20.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.55  | Put          |     |       | 1,260.00000     | 1,624                | 20.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.60  | Call         |     |       | 102.00000       | 58                   | 20.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.60  | Put          |     |       | 1,305.00000     | 1,671                | 20.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.65  | Call         |     |       | 97.00000        | 55                   | 21.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.65  | Put          |     |       | 1,350.00000     | 1,718                | 21.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.60  | Call         |     |       | 102.00000       | 58                   | 20.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.60  | Put          |     |       | 1,305.00000     | 1,671                | 20.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.70  | Call         |     |       | 92.00000        | 52                   | 21.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.70  | Put          |     |       | 1,395.00000     | 1,766                | 21.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.75  | Call         |     |       | 88.00000        | 50                   | 21.32      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.75  | Put          |     |       | 1,440.00000     | 1,813                | 21.32      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.90  | Call         |     |       | 76.00000        | 43                   | 21.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.90  | Put          |     |       | 1,578.00000     | 1,956                | 21.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.85  | Call         |     |       | 79.00000        | 45                   | 21.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.85  | Put          |     |       | 1,532.00000     | 1,908                | 21.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.40  | Call         |     |       | 126.00000       | 71                   | 20.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.40  | Put          |     |       | 1,128.00000     | 1,485                | 20.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.20  | Call         |     |       | 156.00000       | 89                   | 19.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.20  | Put          |     |       | 958.00000       | 1,302                | 19.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.45  | Call         |     |       | 119.00000       | 68                   | 20.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.45  | Put          |     |       | 1,172.00000     | 1,531                | 20.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.65  | Call         |     |       | 97.00000        | 55                   | 21.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.65  | Put          |     |       | 1,350.00000     | 1,718                | 21.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.80  | Call         |     |       | 83.00000        | 47                   | 21.46      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.80  | Put          |     |       | 1,486.00000     | 1,861                | 21.46      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.85  | Call         |     |       | 79.00000        | 45                   | 21.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.85  | Put          |     |       | 1,532.00000     | 1,908                | 21.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.75  | Call         |     |       | 88.00000        | 50                   | 21.32      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.75  | Put          |     |       | 1,440.00000     | 1,813                | 21.32      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.50  | Call         |     |       | 113.00000       | 64                   | 20.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.50  | Put          |     |       | 1,216.00000     | 1,578                | 20.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.40  | Call         |     |       | 126.00000       | 71                   | 20.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.40  | Put          |     |       | 1,128.00000     | 1,485                | 20.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.35  | Call         |     |       | 132.00000       | 75                   | 20.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.35  | Put          |     |       | 1,085.00000     | 1,439                | 20.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.20  | Call         |     |       | 156.00000       | 89                   | 19.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.20  | Put          |     |       | 958.00000       | 1,302                | 19.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.15  | Call         |     |       | 164.00000       | 94                   | 19.59      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 13.15  | Put          |     |       | 917.00000       | 1,258                | 19.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.10  | Call         |     |       | 173.00000       | 99                   | 19.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.10  | Put          |     |       | 876.00000       | 1,213                | 19.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.70  | Call         |     |       | 92.00000        | 52                   | 21.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.70  | Put          |     |       | 1,395.00000     | 1,766                | 21.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.45  | Call         |     |       | 119.00000       | 68                   | 20.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.45  | Put          |     |       | 1,172.00000     | 1,531                | 20.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.10  | Call         |     |       | 173.00000       | 99                   | 19.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.10  | Put          |     |       | 876.00000       | 1,213                | 19.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.60  | Call         |     |       | 102.00000       | 58                   | 20.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.60  | Put          |     |       | 1,305.00000     | 1,671                | 20.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.30  | Call         |     |       | 52.00000        | 31                   | 23.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.30  | Put          |     |       | 1,955.00000     | 2,344                | 23.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.00  | Call         |     |       | 69.00000        | 39                   | 22.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.00  | Put          |     |       | 1,671.00000     | 2,052                | 22.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.05  | Call         |     |       | 65.00000        | 37                   | 22.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.05  | Put          |     |       | 1,718.00000     | 2,101                | 22.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.05  | Call         |     |       | 65.00000        | 37                   | 22.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.05  | Put          |     |       | 1,718.00000     | 2,101                | 22.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.10  | Call         |     |       | 62.00000        | 36                   | 22.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.10  | Put          |     |       | 1,765.00000     | 2,149                | 22.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.25  | Call         |     |       | 54.00000        | 32                   | 22.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.25  | Put          |     |       | 1,907.00000     | 2,295                | 22.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.45  | Call         |     |       | 46.00000        | 28                   | 23.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.45  | Put          |     |       | 2,098.00000     | 2,491                | 23.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.35  | Call         |     |       | 50.00000        | 30                   | 23.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.35  | Put          |     |       | 2,002.00000     | 2,393                | 23.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.40  | Call         |     |       | 48.00000        | 29                   | 23.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.40  | Put          |     |       | 2,050.00000     | 2,442                | 23.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.50  | Call         |     |       | 44.00000        | 27                   | 23.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.50  | Put          |     |       | 2,147.00000     | 2,540                | 23.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.90  | Call         |     |       | 33.00000        | 21                   | 25.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.90  | Put          |     |       | 2,535.00000     | 2,934                | 25.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.85  | Call         |     |       | 34.00000        | 22                   | 25.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.85  | Put          |     |       | 2,487.00000     | 2,885                | 25.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.60  | Call         |     |       | 41.00000        | 25                   | 24.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.60  | Put          |     |       | 2,243.00000     | 2,639                | 24.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.70  | Call         |     |       | 38.00000        | 24                   | 24.63      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.70  | Put          |     |       | 2,340.00000     | 2,737                | 24.63      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.80  | Call         |     |       | 35.00000        | 22                   | 25.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.80  | Put          |     |       | 2,438.00000     | 2,836                | 25.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.00  | Call         |     |       | 31.00000        | 20                   | 25.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.00  | Put          |     |       | 2,633.00000     | 3,033                | 25.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.10  | Call         |     |       | 29.00000        | 19                   | 26.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.10  | Put          |     |       | 2,731.00000     | 3,132                | 26.12      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 15.20  | Call         |     |       | 27.00000        | 18                   | 26.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.20  | Put          |     |       | 2,830.00000     | 3,231                | 26.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.60  | Call         |     |       | 21.00000        | 15                   | 27.97      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.60  | Put          |     |       | 3,224.00000     | 3,628                | 27.97      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.10  | Call         |     |       | 62.00000        | 36                   | 22.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.10  | Put          |     |       | 1,765.00000     | 2,149                | 22.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.20  | Call         |     |       | 57.00000        | 33                   | 22.78      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.20  | Put          |     |       | 1,860.00000     | 2,247                | 22.78      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.90  | Call         |     |       | 76.00000        | 43                   | 21.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.90  | Put          |     |       | 1,578.00000     | 1,956                | 21.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.60  | Call         |     |       | 41.00000        | 25                   | 24.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.60  | Put          |     |       | 2,243.00000     | 2,639                | 24.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.15  | Call         |     |       | 60.00000        | 34                   | 22.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.15  | Put          |     |       | 1,812.00000     | 2,198                | 22.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.55  | Call         |     |       | 42.00000        | 26                   | 24.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.55  | Put          |     |       | 2,195.00000     | 2,589                | 24.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.65  | Call         |     |       | 39.00000        | 24                   | 24.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.65  | Put          |     |       | 2,292.00000     | 2,688                | 24.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.75  | Call         |     |       | 36.00000        | 23                   | 24.82      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.75  | Put          |     |       | 2,389.00000     | 2,786                | 24.82      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.15  | Call         |     |       | 28.00000        | 18                   | 26.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.15  | Put          |     |       | 2,780.00000     | 3,182                | 26.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.85  | Call         |     |       | 79.00000        | 45                   | 21.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.85  | Put          |     |       | 1,532.00000     | 1,908                | 21.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.95  | Call         |     |       | 72.00000        | 41                   | 21.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.95  | Put          |     |       | 1,625.00000     | 2,004                | 21.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.15  | Call         |     |       | 60.00000        | 34                   | 22.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.15  | Put          |     |       | 1,812.00000     | 2,198                | 22.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.55  | Call         |     |       | 42.00000        | 26                   | 24.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.55  | Put          |     |       | 2,195.00000     | 2,589                | 24.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.95  | Call         |     |       | 32.00000        | 20                   | 25.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.95  | Put          |     |       | 2,584.00000     | 2,984                | 25.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.65  | Call         |     |       | 39.00000        | 24                   | 24.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.65  | Put          |     |       | 2,292.00000     | 2,688                | 24.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.05  | Call         |     |       | 30.00000        | 19                   | 25.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.05  | Put          |     |       | 2,682.00000     | 3,083                | 25.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.40  | Call         |     |       | 48.00000        | 29                   | 23.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.40  | Put          |     |       | 2,050.00000     | 2,442                | 23.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.90  | Call         |     |       | 33.00000        | 21                   | 25.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.90  | Put          |     |       | 2,535.00000     | 2,934                | 25.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.35  | Call         |     |       | 50.00000        | 30                   | 23.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.35  | Put          |     |       | 2,002.00000     | 2,393                | 23.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.30   | Call         |     |       | 4,099.00000     | 3,689                | 31.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.30   | Put          |     |       | 2.00000         | 3                    | 31.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.80   | Call         |     |       | 2,609.00000     | 2,203                | 23.76      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 9.80   | Put          |           | 11.00000        | 17                   | 23.76      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.30  | Call         |           | 1,152.00000     | 799                  | 16.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.30  | Put          |           | 55.00000        | 112                  | 16.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.80  | Call         |           | 241.00000       | 140                  | 18.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.80  | Put          |           | 644.00000       | 954                  | 18.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.80  | Call         |           | 19.00000        | 14                   | 28.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.80  | Put          |           | 3,422.00000     | 3,827                | 28.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.30  | Call         |           | 8.00000         | 6                    | 32.39      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.30  | Put          |           | 4,911.00000     | 5,319                | 32.39      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.80  | Call         |           | 4.00000         | 3                    | 35.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.80  | Put          |           | 6,406.00000     | 6,816                | 35.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.30  | Call         |           | 2.00000         | 1                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.30  | Put          |           | 7,905.00000     | 8,315                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 7.85   | Call         |           | 4,548.00000     | 4,138                | 32.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 7.85   | Put          |           | 1.00000         | 1                    | 32.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.35   | Call         |           | 3,054.00000     | 2,646                | 25.79      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.35   | Put          |           | 7.00000         | 9                    | 25.79      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.85  | Call         |           | 1,583.00000     | 1,185                | 17.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.85  | Put          |           | 36.00000        | 49                   | 17.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.35  | Call         |           | 24.00000        | 16                   | 27.05      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.35  | Put          |           | 2,977.00000     | 3,380                | 27.05      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.85  | Call         |           | 11.00000        | 7                    | 31.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.85  | Put          |           | 4,463.00000     | 4,871                | 31.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.35  | Call         |           | 5.00000         | 3                    | 34.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.35  | Put          |           | 5,958.00000     | 6,367                | 34.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.85  | Call         |           | 2.00000         | 2                    | 37.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.85  | Put          |           | 7,455.00000     | 7,865                | 37.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 7.60   | Call         |           | 4,798.00000     | 4,387                | 32.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 7.60   | Put          |           | 0.00000         | 1                    | 32.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.10   | Call         |           | 3,302.00000     | 2,893                | 26.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.10   | Put          |           | 5.00000         | 7                    | 26.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.60  | Call         |           | 1,826.00000     | 1,424                | 18.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.60  | Put          |           | 29.00000        | 38                   | 18.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.10  | Call         |           | 539.00000       | 319                  | 16.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.10  | Put          |           | 242.00000       | 432                  | 16.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.60  | Call         |           | 13.00000        | 8                    | 30.81      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.60  | Put          |           | 4,215.00000     | 4,622                | 30.81      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.10  | Call         |           | 5.00000         | 4                    | 34.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.10  | Put          |           | 5,708.00000     | 6,117                | 34.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.60  | Call         |           | 3.00000         | 2                    | 37.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.60  | Put          |           | 7,205.00000     | 7,615                | 37.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.90  | Call         |           | 216.00000       | 125                  | 18.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.90  | Put          |           | 719.00000       | 1,038                | 18.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.25  | Call         |           | 147.00000       | 84                   | 19.88      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.25  | Put          |           | 1,000.00000     | 1,348                | 19.88      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 14.00  | Call         |     |       | 69.00000        | 39                   | 22.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.00  | Put          |     |       | 1,671.00000     | 2,052                | 22.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.35  | Call         |     |       | 132.00000       | 75                   | 20.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.35  | Put          |     |       | 1,085.00000     | 1,439                | 20.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.10  | Call         |     |       | 62.00000        | 36                   | 22.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 14.10  | Put          |     |       | 1,765.00000     | 2,149                | 22.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.95  | Call         |     |       | 72.00000        | 41                   | 21.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.95  | Put          |     |       | 1,625.00000     | 2,004                | 21.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.50  | Call         |     |       | 113.00000       | 64                   | 20.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 13.50  | Put          |     |       | 1,216.00000     | 1,578                | 20.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.10  | Call         |     |       | 2,314.00000     | 1,910                | 22.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.10  | Put          |     |       | 17.00000        | 24                   | 22.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.10  | Call         |     |       | 1,342.00000     | 959                  | 16.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.10  | Put          |     |       | 45.00000        | 73                   | 16.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.10  | Call         |     |       | 9.00000         | 6                    | 31.94      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.10  | Put          |     |       | 4,712.00000     | 5,120                | 31.94      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.10  | Call         |     |       | 3.00000         | 2                    | 36.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.10  | Put          |     |       | 6,706.00000     | 7,116                | 36.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.10  | Call         |     |       | 1.00000         | 1                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.10  | Put          |     |       | 8,704.00000     | 9,114                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.20   | Call         |     |       | 3,203.00000     | 2,794                | 26.47      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.20   | Put          |     |       | 6.00000         | 8                    | 26.47      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.20  | Call         |     |       | 2,216.00000     | 1,812                | 21.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.20  | Put          |     |       | 19.00000        | 26                   | 21.54      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.20  | Call         |     |       | 1,247.00000     | 877                  | 16.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.20  | Put          |     |       | 50.00000        | 91                   | 16.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.20  | Call         |     |       | 481.00000       | 283                  | 16.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.20  | Put          |     |       | 283.00000       | 497                  | 16.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.20  | Call         |     |       | 9.00000         | 6                    | 32.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.20  | Put          |     |       | 4,811.00000     | 5,219                | 32.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.20  | Call         |     |       | 3.00000         | 2                    | 36.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.20  | Put          |     |       | 6,806.00000     | 7,216                | 36.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.20  | Call         |     |       | 1.00000         | 0                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.20  | Put          |     |       | 8,804.00000     | 9,214                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.35  | Call         |     |       | 2,070.00000     | 1,666                | 20.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.35  | Put          |     |       | 23.00000        | 30                   | 20.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.35  | Call         |     |       | 1,105.00000     | 761                  | 16.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.35  | Put          |     |       | 58.00000        | 124                  | 16.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.35  | Call         |     |       | 8.00000         | 5                    | 32.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.35  | Put          |     |       | 4,961.00000     | 5,369                | 32.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.35  | Call         |     |       | 3.00000         | 2                    | 36.61      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.35  | Put          |     |       | 6,956.00000     | 7,366                | 36.61      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.35  | Call         |     |       | 1.00000         | 0                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.35  | Put          |     |       | 8,953.00000     | 9,364                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.30   | Call         |     |       | 3,104.00000     | 2,695                | 26.02      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 9.30   | Put          |           | 6.00000         | 9                    | 26.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.30  | Call         |           | 2,119.00000     | 1,715                | 20.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.30  | Put          |           | 21.00000        | 28                   | 20.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.30  | Call         |           | 25.00000        | 17                   | 26.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.30  | Put          |           | 2,928.00000     | 3,330                | 26.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.30  | Call         |           | 3.00000         | 2                    | 36.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.30  | Put          |           | 6,906.00000     | 7,316                | 36.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.30  | Call         |           | 1.00000         | 0                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.30  | Put          |           | 8,903.00000     | 9,314                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.50   | Call         |           | 2,905.00000     | 2,498                | 25.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.50   | Put          |           | 8.00000         | 11                   | 25.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.50  | Call         |           | 1,924.00000     | 1,521                | 19.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.50  | Put          |           | 26.00000        | 34                   | 19.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.50  | Call         |           | 974.00000       | 652                  | 16.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.50  | Put          |           | 77.00000        | 166                  | 16.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.50  | Call         |           | 336.00000       | 199                  | 17.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.50  | Put          |           | 439.00000       | 713                  | 17.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.50  | Call         |           | 22.00000        | 15                   | 27.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.50  | Put          |           | 3,125.00000     | 3,529                | 27.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.50  | Call         |           | 7.00000         | 5                    | 32.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.50  | Put          |           | 5,110.00000     | 5,519                | 32.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.50  | Call         |           | 3.00000         | 2                    | 36.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.50  | Put          |           | 7,105.00000     | 7,515                | 36.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.50  | Call         |           | 1.00000         | 0                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.50  | Put          |           | 9,103.00000     | 9,514                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.65   | Call         |           | 2,757.00000     | 2,350                | 24.43      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.65   | Put          |           | 9.00000         | 14                   | 24.43      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.65  | Call         |           | 1,777.00000     | 1,376                | 18.61      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.65  | Put          |           | 30.00000        | 40                   | 18.61      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.65  | Call         |           | 853.00000       | 553                  | 16.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.65  | Put          |           | 106.00000       | 216                  | 16.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.65  | Call         |           | 21.00000        | 14                   | 28.16      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.65  | Put          |           | 3,273.00000     | 3,678                | 28.16      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.65  | Call         |           | 7.00000         | 5                    | 33.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.65  | Put          |           | 5,260.00000     | 5,668                | 33.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.65  | Call         |           | 2.00000         | 2                    | 37.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.65  | Put          |           | 7,255.00000     | 7,665                | 37.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.65  | Call         |           | 1.00000         | 0                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.65  | Put          |           | 9,253.00000     | 9,664                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.70   | Call         |           | 2,707.00000     | 2,301                | 24.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.70   | Put          |           | 10.00000        | 15                   | 24.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.70  | Call         |           | 1,729.00000     | 1,328                | 18.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.70  | Put          |           | 31.00000        | 42                   | 18.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.70  | Call         |           | 815.00000       | 522                  | 16.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.70  | Put          |           | 118.00000       | 235                  | 16.29      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 15.70  | Call         |     |       | 20.00000        | 14                   | 28.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.70  | Put          |     |       | 3,323.00000     | 3,728                | 28.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.70  | Call         |     |       | 7.00000         | 5                    | 33.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.70  | Put          |     |       | 5,309.00000     | 5,718                | 33.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.70  | Call         |     |       | 2.00000         | 2                    | 37.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.70  | Put          |     |       | 7,305.00000     | 7,715                | 37.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.70  | Call         |     |       | 1.00000         | 0                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.70  | Put          |     |       | 9,303.00000     | 9,714                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.75   | Call         |     |       | 2,658.00000     | 2,252                | 23.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.75   | Put          |     |       | 11.00000        | 16                   | 23.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.75  | Call         |     |       | 1,680.00000     | 1,280                | 17.95      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.75  | Put          |     |       | 33.00000        | 44                   | 17.95      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.75  | Call         |     |       | 777.00000       | 492                  | 16.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.75  | Put          |     |       | 130.00000       | 255                  | 16.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.75  | Call         |     |       | 20.00000        | 14                   | 28.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.75  | Put          |     |       | 3,372.00000     | 3,777                | 28.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.75  | Call         |     |       | 6.00000         | 4                    | 33.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.75  | Put          |     |       | 5,359.00000     | 5,768                | 33.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.75  | Call         |     |       | 2.00000         | 2                    | 37.39      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.75  | Put          |     |       | 7,355.00000     | 7,765                | 37.39      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.75  | Call         |     |       | 1.00000         | 0                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.75  | Put          |     |       | 9,353.00000     | 9,764                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.85   | Call         |     |       | 2,559.00000     | 2,154                | 23.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.85   | Put          |     |       | 12.00000        | 18                   | 23.53      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.85  | Call         |     |       | 704.00000       | 435                  | 16.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.85  | Put          |     |       | 157.00000       | 298                  | 16.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.85  | Call         |     |       | 19.00000        | 13                   | 28.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.85  | Put          |     |       | 3,471.00000     | 3,877                | 28.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.85  | Call         |     |       | 6.00000         | 4                    | 33.64      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.85  | Put          |     |       | 5,459.00000     | 5,868                | 33.64      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.85  | Call         |     |       | 0.00000         | 0                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.85  | Put          |     |       | 9,453.00000     | 9,864                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.80  | Call         |     |       | 1,631.00000     | 1,233                | 17.63      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.80  | Put          |     |       | 34.00000        | 46                   | 17.63      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.80  | Call         |     |       | 740.00000       | 463                  | 16.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.80  | Put          |     |       | 143.00000       | 276                  | 16.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.80  | Call         |     |       | 6.00000         | 4                    | 33.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.80  | Put          |     |       | 5,409.00000     | 5,818                | 33.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.80  | Call         |     |       | 2.00000         | 2                    | 37.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.80  | Put          |     |       | 7,405.00000     | 7,815                | 37.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.80  | Call         |     |       | 0.00000         | 0                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.80  | Put          |     |       | 9,403.00000     | 9,814                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.55   | Call         |     |       | 2,856.00000     | 2,449                | 24.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.55   | Put          |     |       | 8.00000         | 12                   | 24.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.55  | Call         |     |       | 1,875.00000     | 1,472                | 19.26      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 10.55  | Put          |     |       | 27.00000        | 36                   | 19.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.55  | Call         |     |       | 933.00000       | 618                  | 16.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.55  | Put          |     |       | 86.00000        | 181                  | 16.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.55  | Call         |     |       | 318.00000       | 188                  | 17.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.55  | Put          |     |       | 471.00000       | 751                  | 17.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.55  | Call         |     |       | 22.00000        | 15                   | 27.79      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.55  | Put          |     |       | 3,174.00000     | 3,579                | 27.79      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.55  | Call         |     |       | 7.00000         | 5                    | 32.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.55  | Put          |     |       | 5,160.00000     | 5,568                | 32.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.55  | Call         |     |       | 3.00000         | 2                    | 37.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.55  | Put          |     |       | 7,155.00000     | 7,565                | 37.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.55  | Call         |     |       | 1.00000         | 0                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.55  | Put          |     |       | 9,153.00000     | 9,564                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.45   | Call         |     |       | 2,955.00000     | 2,547                | 25.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.45   | Put          |     |       | 7.00000         | 11                   | 25.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.45  | Call         |     |       | 1,973.00000     | 1,569                | 19.91      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.45  | Put          |     |       | 25.00000        | 33                   | 19.91      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.45  | Call         |     |       | 1,016.00000     | 687                  | 16.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.45  | Put          |     |       | 69.00000        | 151                  | 16.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.45  | Call         |     |       | 356.00000       | 211                  | 17.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.45  | Put          |     |       | 408.00000       | 675                  | 17.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.45  | Call         |     |       | 23.00000        | 16                   | 27.42      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.45  | Put          |     |       | 3,076.00000     | 3,479                | 27.42      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.45  | Call         |     |       | 8.00000         | 5                    | 32.73      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.45  | Put          |     |       | 5,060.00000     | 5,469                | 32.73      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.45  | Call         |     |       | 3.00000         | 2                    | 36.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.45  | Put          |     |       | 7,055.00000     | 7,465                | 36.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.45  | Call         |     |       | 1.00000         | 0                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.45  | Put          |     |       | 9,053.00000     | 9,464                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.05   | Call         |     |       | 3,352.00000     | 2,943                | 27.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.05   | Put          |     |       | 5.00000         | 6                    | 27.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.05  | Call         |     |       | 2,363.00000     | 1,959                | 22.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.05  | Put          |     |       | 16.00000        | 23                   | 22.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.05  | Call         |     |       | 1,390.00000     | 1,001                | 16.32      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.05  | Put          |     |       | 43.00000        | 65                   | 16.32      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.05  | Call         |     |       | 570.00000       | 338                  | 16.43      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.05  | Put          |     |       | 223.00000       | 401                  | 16.43      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.05  | Call         |     |       | 30.00000        | 19                   | 25.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.05  | Put          |     |       | 2,682.00000     | 3,083                | 25.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.05  | Call         |     |       | 10.00000        | 6                    | 31.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.05  | Put          |     |       | 4,662.00000     | 5,070                | 31.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.05  | Call         |     |       | 3.00000         | 2                    | 36.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.05  | Put          |     |       | 6,656.00000     | 7,066                | 36.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.05  | Call         |     |       | 1.00000         | 1                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.05  | Put          |     |       | 8,654.00000     | 9,064                | 37.87      | 0.00  | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 9.00   | Call         |     |       | 3,402.00000     | 2,992                | 27.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.00   | Put          |     |       | 5.00000         | 6                    | 27.38      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.00  | Call         |     |       | 2,412.00000     | 2,008                | 22.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.00  | Put          |     |       | 15.00000        | 22                   | 22.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.00  | Call         |     |       | 1,438.00000     | 1,044                | 16.32      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.00  | Put          |     |       | 41.00000        | 57                   | 16.32      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.00  | Call         |     |       | 602.00000       | 358                  | 16.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.00  | Put          |     |       | 205.00000       | 371                  | 16.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.00  | Call         |     |       | 10.00000        | 7                    | 31.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.00  | Put          |     |       | 4,613.00000     | 5,020                | 31.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.00  | Call         |     |       | 3.00000         | 2                    | 35.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.00  | Put          |     |       | 6,606.00000     | 7,016                | 35.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.00  | Call         |     |       | 1.00000         | 1                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.00  | Put          |     |       | 8,604.00000     | 9,014                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.15   | Call         |     |       | 3,253.00000     | 2,844                | 26.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.15   | Put          |     |       | 5.00000         | 7                    | 26.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.15  | Call         |     |       | 2,265.00000     | 1,861                | 21.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.15  | Put          |     |       | 18.00000        | 25                   | 21.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.15  | Call         |     |       | 1,295.00000     | 918                  | 16.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.15  | Put          |     |       | 47.00000        | 81                   | 16.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.15  | Call         |     |       | 509.00000       | 301                  | 16.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 12.15  | Put          |     |       | 262.00000       | 464                  | 16.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.15  | Call         |     |       | 28.00000        | 18                   | 26.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.15  | Put          |     |       | 2,780.00000     | 3,182                | 26.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.15  | Call         |     |       | 9.00000         | 6                    | 32.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.15  | Put          |     |       | 4,762.00000     | 5,170                | 32.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.15  | Call         |     |       | 3.00000         | 2                    | 36.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.15  | Put          |     |       | 6,756.00000     | 7,166                | 36.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.15  | Call         |     |       | 1.00000         | 1                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.15  | Put          |     |       | 8,754.00000     | 9,164                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.25   | Call         |     |       | 3,153.00000     | 2,745                | 26.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.25   | Put          |     |       | 6.00000         | 8                    | 26.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.25  | Call         |     |       | 2,167.00000     | 1,764                | 21.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.25  | Put          |     |       | 20.00000        | 27                   | 21.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.25  | Call         |     |       | 1,200.00000     | 837                  | 16.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.25  | Put          |     |       | 52.00000        | 101                  | 16.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.25  | Call         |     |       | 26.00000        | 17                   | 26.68      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.25  | Put          |     |       | 2,879.00000     | 3,281                | 26.68      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.25  | Call         |     |       | 8.00000         | 6                    | 32.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.25  | Put          |     |       | 4,861.00000     | 5,269                | 32.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.25  | Call         |     |       | 3.00000         | 2                    | 36.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.25  | Put          |     |       | 6,856.00000     | 7,266                | 36.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.25  | Call         |     |       | 1.00000         | 0                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.25  | Put          |     |       | 8,854.00000     | 9,264                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.40   | Call         |     |       | 3,004.00000     | 2,596                | 25.57      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 9.40   | Put          |           | 7.00000         | 10                   | 25.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.40  | Call         |           | 2,022.00000     | 1,618                | 20.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.40  | Put          |           | 24.00000        | 31                   | 20.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.40  | Call         |           | 1,059.00000     | 723                  | 16.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.40  | Put          |           | 61.00000        | 137                  | 16.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.40  | Call         |           | 24.00000        | 16                   | 27.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.40  | Put          |           | 3,026.00000     | 3,430                | 27.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.40  | Call         |           | 8.00000         | 5                    | 32.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.40  | Put          |           | 5,011.00000     | 5,419                | 32.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.40  | Call         |           | 3.00000         | 2                    | 36.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.40  | Put          |           | 7,006.00000     | 7,415                | 36.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.40  | Call         |           | 1.00000         | 0                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.40  | Put          |           | 9,003.00000     | 9,414                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.60   | Call         |           | 2,806.00000     | 2,399                | 24.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.60   | Put          |           | 9.00000         | 13                   | 24.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.60  | Call         |           | 893.00000       | 585                  | 16.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.60  | Put          |           | 96.00000        | 198                  | 16.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.60  | Call         |           | 7.00000         | 5                    | 33.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.60  | Put          |           | 5,210.00000     | 5,618                | 33.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.60  | Call         |           | 1.00000         | 0                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.60  | Put          |           | 9,203.00000     | 9,614                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.90   | Call         |           | 2,510.00000     | 2,106                | 23.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.90   | Put          |           | 13.00000        | 19                   | 23.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.90  | Call         |           | 1,535.00000     | 1,138                | 16.97      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.90  | Put          |           | 37.00000        | 51                   | 16.97      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.90  | Call         |           | 669.00000       | 408                  | 16.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.90  | Put          |           | 172.00000       | 322                  | 16.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.90  | Call         |           | 18.00000        | 13                   | 29.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 15.90  | Put          |           | 3,521.00000     | 3,927                | 29.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.90  | Call         |           | 6.00000         | 4                    | 33.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 17.90  | Put          |           | 5,509.00000     | 5,918                | 33.75      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.90  | Call         |           | 2.00000         | 2                    | 37.68      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 19.90  | Put          |           | 7,505.00000     | 7,915                | 37.68      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.90  | Call         |           | 0.00000         | 0                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 21.90  | Put          |           | 9,503.00000     | 9,914                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.95   | Call         |           | 3,452.00000     | 3,042                | 27.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.95   | Put          |           | 4.00000         | 6                    | 27.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.95   | Call         |           | 2,461.00000     | 2,057                | 23.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 9.95   | Put          |           | 14.00000        | 20                   | 23.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.95  | Call         |           | 1,486.00000     | 1,091                | 16.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 10.95  | Put          |           | 39.00000        | 54                   | 16.65      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.95  | Call         |           | 635.00000       | 382                  | 16.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 11.95  | Put          |           | 188.00000       | 346                  | 16.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.95  | Call         |           | 10.00000        | 7                    | 31.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.95  | Put          |           | 4,563.00000     | 4,970                | 31.60      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 18.95  | Call         |     |       | 4.00000         | 2                    | 35.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.95  | Put          |     |       | 6,556.00000     | 6,966                | 35.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.95  | Call         |     |       | 1.00000         | 1                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.95  | Put          |     |       | 8,554.00000     | 8,964                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.85   | Call         |     |       | 3,551.00000     | 3,141                | 28.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.85   | Put          |     |       | 4.00000         | 5                    | 28.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.85  | Call         |     |       | 4.00000         | 3                    | 35.63      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.85  | Put          |     |       | 6,456.00000     | 6,866                | 35.63      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.85  | Call         |     |       | 1.00000         | 1                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.85  | Put          |     |       | 8,454.00000     | 8,864                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.90   | Call         |     |       | 3,501.00000     | 3,092                | 27.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.90   | Put          |     |       | 4.00000         | 5                    | 27.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.90  | Call         |     |       | 10.00000        | 7                    | 31.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.90  | Put          |     |       | 4,513.00000     | 4,921                | 31.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.90  | Call         |     |       | 4.00000         | 2                    | 35.73      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.90  | Put          |     |       | 6,506.00000     | 6,916                | 35.73      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.90  | Call         |     |       | 1.00000         | 1                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.90  | Put          |     |       | 8,504.00000     | 8,914                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.70   | Call         |     |       | 3,701.00000     | 3,291                | 29.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.70   | Put          |     |       | 3.00000         | 4                    | 29.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.70  | Call         |     |       | 12.00000        | 8                    | 31.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.70  | Put          |     |       | 4,315.00000     | 4,721                | 31.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.70  | Call         |     |       | 4.00000         | 3                    | 35.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.70  | Put          |     |       | 6,307.00000     | 6,716                | 35.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.70  | Call         |     |       | 1.00000         | 1                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.70  | Put          |     |       | 8,304.00000     | 8,714                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.65   | Call         |     |       | 3,751.00000     | 3,341                | 29.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.65   | Put          |     |       | 3.00000         | 4                    | 29.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.65  | Call         |     |       | 12.00000        | 8                    | 30.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.65  | Put          |     |       | 4,265.00000     | 4,672                | 30.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.65  | Call         |     |       | 4.00000         | 3                    | 35.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.65  | Put          |     |       | 6,257.00000     | 6,666                | 35.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.65  | Call         |     |       | 1.00000         | 1                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.65  | Put          |     |       | 8,254.00000     | 8,664                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.60   | Call         |     |       | 3,800.00000     | 3,390                | 29.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.60   | Put          |     |       | 3.00000         | 4                    | 29.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.60  | Call         |     |       | 4.00000         | 3                    | 35.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.60  | Put          |     |       | 6,207.00000     | 6,616                | 35.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.60  | Call         |     |       | 1.00000         | 1                    | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.60  | Put          |     |       | 8,204.00000     | 8,614                | 37.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.55   | Call         |     |       | 3,850.00000     | 3,440                | 29.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.55   | Put          |     |       | 3.00000         | 4                    | 29.84      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.55  | Call         |     |       | 13.00000        | 9                    | 30.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.55  | Put          |     |       | 4,166.00000     | 4,572                | 30.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.55  | Call         |     |       | 4.00000         | 3                    | 35.05      | 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 | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|------------|---------------------|-----------------|
| £ / R On 14/12/2009 Currency Future | 18.55  | Put          |           | 6,157.00000     | 6,566                | 35.05      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.55  | Call         |           | 2.00000         | 1                    | 37.87      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.55  | Put          |           | 8,154.00000     | 8,564                | 37.87      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.35   | Call         |           | 4,050.00000     | 3,639                | 30.94      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.35   | Put          |           | 2.00000         | 3                    | 30.94      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.35  | Call         |           | 15.00000        | 10                   | 30.25      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.35  | Put          |           | 3,967.00000     | 4,373                | 30.25      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.35  | Call         |           | 2.00000         | 1                    | 37.87      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.35  | Put          |           | 7,955.00000     | 8,365                | 37.87      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.30  | Call         |           | 15.00000        | 10                   | 30.14      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.30  | Put          |           | 3,918.00000     | 4,324                | 30.14      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.30  | Call         |           | 5.00000         | 3                    | 34.56      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.30  | Put          |           | 5,908.00000     | 6,317                | 34.56      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.40   | Call         |           | 4,000.00000     | 3,590                | 30.67      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.40   | Put          |           | 3.00000         | 3                    | 30.67      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.40  | Call         |           | 14.00000        | 10                   | 30.36      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.40  | Put          |           | 4,017.00000     | 4,423                | 30.36      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.40  | Call         |           | 5.00000         | 3                    | 34.75      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.40  | Put          |           | 6,007.00000     | 6,417                | 34.75      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.40  | Call         |           | 2.00000         | 1                    | 37.87      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.40  | Put          |           | 8,005.00000     | 8,415                | 37.87      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.25   | Call         |           | 4,149.00000     | 3,739                | 31.49      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 8.25   | Put          |           | 2.00000         | 3                    | 31.49      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.25  | Call         |           | 15.00000        | 11                   | 30.02      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 16.25  | Put          |           | 3,868.00000     | 4,274                | 30.02      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.25  | Call         |           | 5.00000         | 3                    | 34.46      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 18.25  | Put          |           | 5,858.00000     | 6,267                | 34.46      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.25  | Call         |           | 2.00000         | 1                    | 37.87      | 0.00       | 0                   | 0.00            |
| £ / R On 14/12/2009 Currency Future | 20.25  | Put          |           | 7,855.00000     | 8,265                | 37.87      | 0.00       | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future |        |              | 12.19350  | 12.60960        |                      | 17.10      | 329,224.50 | 27                  | 635.00          |
| £ / R On 15/03/2010 Currency Future | 12.60  | Call         |           | 587.00000       | 432                  | 18.14      | 0.00       | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.60  | Put          |           | 577.00000       | 838                  | 18.14      | 0.00       | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.50  | Call         |           | 631.00000       | 461                  | 17.88      | 0.00       | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.50  | Put          |           | 522.00000       | 768                  | 17.88      | 0.00       | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.55  | Call         |           | 609.00000       | 446                  | 18.01      | 0.00       | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.55  | Put          |           | 549.00000       | 803                  | 18.01      | 0.00       | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.80  | Call         |           | 514.00000       | 378                  | 18.65      | 0.00       | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.80  | Put          |           | 704.00000       | 985                  | 18.65      | 0.00       | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.85  | Call         |           | 497.00000       | 366                  | 18.78      | 0.00       | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.85  | Put          |           | 737.00000       | 1,023                | 18.78      | 0.00       | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.05  | Call         |           | 436.00000       | 322                  | 19.30      | 0.00       | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.05  | Put          |           | 877.00000       | 1,179                | 19.30      | 0.00       | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.90  | Call         |           | 481.00000       | 354                  | 18.91      | 0.00       | 0                   | 11,630.00       |
| £ / R On 15/03/2010 Currency Future | 12.90  | Put          |           | 771.00000       | 1,061                | 18.91      | 0.00       | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.95  | Call         |           | 465.00000       | 343                  | 19.04      | 0.00       | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 12.95  | Put          |     |       | 806.00000       | 1,100                | 19.04      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.10  | Call         |     |       | 422.00000       | 312                  | 19.43      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.10  | Put          |     |       | 913.00000       | 1,219                | 19.43      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.20  | Call         |     |       | 396.00000       | 293                  | 19.69      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.20  | Put          |     |       | 987.00000       | 1,300                | 19.69      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.15  | Call         |     |       | 409.00000       | 303                  | 19.56      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.15  | Put          |     |       | 949.00000       | 1,259                | 19.56      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.25  | Call         |     |       | 384.00000       | 284                  | 19.81      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.25  | Put          |     |       | 1,024.00000     | 1,341                | 19.81      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.35  | Call         |     |       | 361.00000       | 268                  | 20.07      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.35  | Put          |     |       | 1,101.00000     | 1,424                | 20.07      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.55  | Call         |     |       | 319.00000       | 238                  | 20.59      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.55  | Put          |     |       | 1,259.00000     | 1,594                | 20.59      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.75  | Call         |     |       | 283.00000       | 212                  | 21.10      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.75  | Put          |     |       | 1,424.00000     | 1,769                | 21.10      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.80  | Call         |     |       | 275.00000       | 206                  | 21.23      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.80  | Put          |     |       | 1,465.00000     | 1,813                | 21.23      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.85  | Call         |     |       | 267.00000       | 201                  | 21.36      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.85  | Put          |     |       | 1,508.00000     | 1,857                | 21.36      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.90  | Call         |     |       | 260.00000       | 195                  | 21.49      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.90  | Put          |     |       | 1,550.00000     | 1,902                | 21.49      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.00  | Call         |     |       | 245.00000       | 185                  | 21.75      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.00  | Put          |     |       | 1,636.00000     | 1,992                | 21.75      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.15  | Call         |     |       | 226.00000       | 171                  | 22.14      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.15  | Put          |     |       | 1,766.00000     | 2,128                | 22.14      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.10  | Call         |     |       | 232.00000       | 176                  | 22.01      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.10  | Put          |     |       | 1,723.00000     | 2,082                | 22.01      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.05  | Call         |     |       | 1,649.00000     | 1,274                | 16.14      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.05  | Put          |     |       | 89.00000        | 131                  | 16.14      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.15   | Call         |     |       | 3,477.00000     | 3,067                | 23.24      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.15   | Put          |     |       | 18.00000        | 24                   | 23.24      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.65  | Call         |     |       | 300.00000       | 225                  | 20.85      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.65  | Put          |     |       | 1,341.00000     | 1,681                | 20.85      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.40  | Call         |     |       | 350.00000       | 260                  | 20.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.40  | Put          |     |       | 1,140.00000     | 1,466                | 20.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.70  | Call         |     |       | 167.00000       | 118                  | 22.82      | 0.00  | 0                   | 11,630.00       |
| £ / R On 15/03/2010 Currency Future | 14.70  | Put          |     |       | 2,258.00000     | 2,624                | 22.82      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.50  | Call         |     |       | 329.00000       | 245                  | 20.46      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.50  | Put          |     |       | 1,219.00000     | 1,551                | 20.46      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.05  | Call         |     |       | 239.00000       | 180                  | 21.88      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.05  | Put          |     |       | 1,679.00000     | 2,037                | 21.88      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.95  | Call         |     |       | 252.00000       | 190                  | 21.62      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.95  | Put          |     |       | 1,593.00000     | 1,947                | 21.62      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.60  | Call         |     |       | 309.00000       | 231                  | 20.72      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.60  | Put          |     |       | 1,300.00000     | 1,638                | 20.72      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 13.45  | Call         |     |       | 339.00000       | 252                  | 20.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.45  | Put          |     |       | 1,179.00000     | 1,509                | 20.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.30  | Call         |     |       | 372.00000       | 276                  | 19.94      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.30  | Put          |     |       | 1,062.00000     | 1,382                | 19.94      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.70  | Call         |     |       | 292.00000       | 218                  | 20.98      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.70  | Put          |     |       | 1,382.00000     | 1,725                | 20.98      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.50   | Call         |     |       | 3,134.00000     | 2,724                | 21.74      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.50   | Put          |     |       | 25.00000        | 31                   | 21.74      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.50  | Call         |     |       | 2,161.00000     | 1,766                | 17.76      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.50  | Put          |     |       | 51.00000        | 72                   | 17.76      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.50  | Call         |     |       | 1,253.00000     | 940                  | 16.12      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.50  | Put          |     |       | 143.00000       | 246                  | 16.12      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.50  | Call         |     |       | 188.00000       | 135                  | 22.60      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.50  | Put          |     |       | 2,078.00000     | 2,442                | 22.60      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.50  | Call         |     |       | 100.00000       | 69                   | 23.72      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.50  | Put          |     |       | 2,990.00000     | 3,375                | 23.72      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.50  | Call         |     |       | 55.00000        | 38                   | 25.02      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.50  | Put          |     |       | 3,945.00000     | 4,344                | 25.02      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.50  | Call         |     |       | 33.00000        | 24                   | 26.78      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.50  | Put          |     |       | 4,924.00000     | 5,331                | 26.78      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.60   | Call         |     |       | 3,037.00000     | 2,627                | 21.30      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.60   | Put          |     |       | 27.00000        | 33                   | 21.30      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.60  | Call         |     |       | 2,065.00000     | 1,674                | 17.46      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.60  | Put          |     |       | 55.00000        | 81                   | 17.46      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.60  | Call         |     |       | 1,168.00000     | 877                  | 16.26      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.60  | Put          |     |       | 159.00000       | 283                  | 16.26      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.60  | Call         |     |       | 179.00000       | 126                  | 22.71      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.60  | Put          |     |       | 2,169.00000     | 2,533                | 22.71      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.60  | Call         |     |       | 94.00000        | 64                   | 23.83      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.60  | Put          |     |       | 3,084.00000     | 3,471                | 23.83      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.60  | Call         |     |       | 52.00000        | 36                   | 25.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.60  | Put          |     |       | 4,042.00000     | 4,442                | 25.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.60  | Call         |     |       | 32.00000        | 24                   | 26.95      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.60  | Put          |     |       | 5,022.00000     | 5,430                | 26.95      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.70   | Call         |     |       | 2,939.00000     | 2,529                | 20.85      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.70   | Put          |     |       | 29.00000        | 36                   | 20.85      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.70  | Call         |     |       | 1,971.00000     | 1,583                | 17.17      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.70  | Put          |     |       | 62.00000        | 90                   | 17.17      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.70  | Call         |     |       | 1,097.00000     | 817                  | 16.40      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.70  | Put          |     |       | 187.00000       | 324                  | 16.40      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.70  | Call         |     |       | 549.00000       | 404                  | 18.40      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.70  | Put          |     |       | 639.00000       | 910                  | 18.40      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.70  | Call         |     |       | 88.00000        | 60                   | 23.94      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.70  | Put          |     |       | 3,179.00000     | 3,567                | 23.94      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.70  | Call         |     |       | 49.00000        | 34                   | 25.37      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 16.70  | Put          |     |       | 4,140.00000     | 4,541                | 25.37      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.70  | Call         |     |       | 30.00000        | 23                   | 27.13      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.70  | Put          |     |       | 5,121.00000     | 5,529                | 27.13      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.80   | Call         |     |       | 2,841.00000     | 2,432                | 20.41      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.80   | Put          |     |       | 31.00000        | 39                   | 20.41      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.80  | Call         |     |       | 1,878.00000     | 1,494                | 16.88      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.80  | Put          |     |       | 69.00000        | 100                  | 16.88      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.80  | Call         |     |       | 1,028.00000     | 761                  | 16.54      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.80  | Put          |     |       | 218.00000       | 367                  | 16.54      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.80  | Call         |     |       | 157.00000       | 110                  | 22.93      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.80  | Put          |     |       | 2,347.00000     | 2,717                | 22.93      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.80  | Call         |     |       | 83.00000        | 56                   | 24.05      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.80  | Put          |     |       | 3,274.00000     | 3,663                | 24.05      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.80  | Call         |     |       | 47.00000        | 33                   | 25.55      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.80  | Put          |     |       | 4,237.00000     | 4,639                | 25.55      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.80  | Call         |     |       | 29.00000        | 22                   | 27.30      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.80  | Put          |     |       | 5,219.00000     | 5,628                | 27.30      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.95   | Call         |     |       | 2,694.00000     | 2,287                | 19.75      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.95   | Put          |     |       | 35.00000        | 43                   | 19.75      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.95  | Call         |     |       | 1,740.00000     | 1,361                | 16.44      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.95  | Put          |     |       | 80.00000        | 118                  | 16.44      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.95  | Call         |     |       | 930.00000       | 682                  | 16.75      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.95  | Put          |     |       | 270.00000       | 439                  | 16.75      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.95  | Call         |     |       | 142.00000       | 99                   | 23.10      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.95  | Put          |     |       | 2,483.00000     | 2,856                | 23.10      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.95  | Call         |     |       | 76.00000        | 51                   | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.95  | Put          |     |       | 3,416.00000     | 3,808                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.95  | Call         |     |       | 43.00000        | 31                   | 25.81      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.95  | Put          |     |       | 4,384.00000     | 4,787                | 25.81      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.95  | Call         |     |       | 27.00000        | 21                   | 27.57      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.95  | Put          |     |       | 5,367.00000     | 5,777                | 27.57      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.85   | Call         |     |       | 2,792.00000     | 2,383                | 20.19      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.85   | Put          |     |       | 32.00000        | 40                   | 20.19      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.85  | Call         |     |       | 1,832.00000     | 1,449                | 16.73      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.85  | Put          |     |       | 72.00000        | 106                  | 16.73      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.85  | Call         |     |       | 994.00000       | 734                  | 16.61      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.85  | Put          |     |       | 235.00000       | 390                  | 16.61      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.85  | Call         |     |       | 152.00000       | 106                  | 22.99      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.85  | Put          |     |       | 2,392.00000     | 2,763                | 22.99      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.85  | Call         |     |       | 81.00000        | 55                   | 24.11      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.85  | Put          |     |       | 3,321.00000     | 3,711                | 24.11      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.85  | Call         |     |       | 45.00000        | 32                   | 25.64      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.85  | Put          |     |       | 4,286.00000     | 4,689                | 25.64      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.85  | Call         |     |       | 28.00000        | 21                   | 27.39      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.85  | Put          |     |       | 5,269.00000     | 5,678                | 27.39      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 9.55   | Call         |     |       | 3,085.00000     | 2,676                | 21.52      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.55   | Put          |     |       | 26.00000        | 32                   | 21.52      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.55  | Call         |     |       | 2,113.00000     | 1,720                | 17.61      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.55  | Put          |     |       | 53.00000        | 76                   | 17.61      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.55  | Call         |     |       | 1,210.00000     | 908                  | 16.19      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.55  | Put          |     |       | 151.00000       | 264                  | 16.19      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.55  | Call         |     |       | 183.00000       | 131                  | 22.66      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.55  | Put          |     |       | 2,124.00000     | 2,487                | 22.66      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.55  | Call         |     |       | 97.00000        | 66                   | 23.77      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.55  | Put          |     |       | 3,037.00000     | 3,423                | 23.77      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.55  | Call         |     |       | 53.00000        | 37                   | 25.11      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.55  | Put          |     |       | 3,994.00000     | 4,393                | 25.11      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.55  | Call         |     |       | 32.00000        | 24                   | 26.86      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.55  | Put          |     |       | 4,973.00000     | 5,380                | 26.86      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.75   | Call         |     |       | 2,890.00000     | 2,481                | 20.63      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.75   | Put          |     |       | 30.00000        | 37                   | 20.63      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.75  | Call         |     |       | 1,925.00000     | 1,538                | 17.02      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.75  | Put          |     |       | 65.00000        | 95                   | 17.02      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.75  | Call         |     |       | 1,062.00000     | 789                  | 16.47      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.75  | Put          |     |       | 202.00000       | 345                  | 16.47      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.75  | Call         |     |       | 531.00000       | 391                  | 18.52      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.75  | Put          |     |       | 671.00000       | 947                  | 18.52      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.75  | Call         |     |       | 162.00000       | 114                  | 22.88      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.75  | Put          |     |       | 2,302.00000     | 2,670                | 22.88      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.75  | Call         |     |       | 86.00000        | 58                   | 24.00      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.75  | Put          |     |       | 3,226.00000     | 3,615                | 24.00      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.75  | Call         |     |       | 48.00000        | 34                   | 25.46      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.75  | Put          |     |       | 4,188.00000     | 4,590                | 25.46      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.75  | Call         |     |       | 30.00000        | 22                   | 27.22      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.75  | Put          |     |       | 5,170.00000     | 5,579                | 27.22      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.65   | Call         |     |       | 2,988.00000     | 2,578                | 21.07      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.65   | Put          |     |       | 28.00000        | 34                   | 21.07      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.65  | Call         |     |       | 2,018.00000     | 1,629                | 17.32      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.65  | Put          |     |       | 58.00000        | 85                   | 17.32      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.65  | Call         |     |       | 1,132.00000     | 847                  | 16.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.65  | Put          |     |       | 173.00000       | 303                  | 16.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.65  | Call         |     |       | 567.00000       | 417                  | 18.27      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.65  | Put          |     |       | 608.00000       | 874                  | 18.27      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.65  | Call         |     |       | 173.00000       | 122                  | 22.77      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.65  | Put          |     |       | 2,213.00000     | 2,579                | 22.77      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.65  | Call         |     |       | 91.00000        | 62                   | 23.88      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.65  | Put          |     |       | 3,132.00000     | 3,519                | 23.88      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.65  | Call         |     |       | 50.00000        | 35                   | 25.29      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.65  | Put          |     |       | 4,091.00000     | 4,492                | 25.29      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.65  | Call         |     |       | 31.00000        | 23                   | 27.04      | 0.00  | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 17.65  | Put          |     |       | 5,071.00000     | 5,480                | 27.04      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.90   | Call         |     |       | 2,743.00000     | 2,335                | 19.97      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.90   | Put          |     |       | 33.00000        | 42                   | 19.97      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.90  | Call         |     |       | 1,786.00000     | 1,405                | 16.58      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.90  | Put          |     |       | 76.00000        | 111                  | 16.58      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.90  | Call         |     |       | 962.00000       | 708                  | 16.68      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.90  | Put          |     |       | 252.00000       | 414                  | 16.68      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.90  | Call         |     |       | 147.00000       | 103                  | 23.05      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.90  | Put          |     |       | 2,437.00000     | 2,809                | 23.05      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.90  | Call         |     |       | 78.00000        | 53                   | 24.16      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.90  | Put          |     |       | 3,369.00000     | 3,759                | 24.16      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.90  | Call         |     |       | 44.00000        | 31                   | 25.72      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.90  | Put          |     |       | 4,335.00000     | 4,738                | 25.72      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.90  | Call         |     |       | 28.00000        | 21                   | 27.48      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.90  | Put          |     |       | 5,318.00000     | 5,728                | 27.48      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.70  | Call         |     |       | 292.00000       | 218                  | 20.98      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.70  | Put          |     |       | 1,382.00000     | 1,725                | 20.98      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.30   | Call         |     |       | 3,330.00000     | 2,920                | 22.63      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.30   | Put          |     |       | 21.00000        | 27                   | 22.63      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.30  | Call         |     |       | 2,354.00000     | 1,952                | 18.34      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.30  | Put          |     |       | 44.00000        | 58                   | 18.34      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.30  | Call         |     |       | 1,426.00000     | 1,075                | 15.84      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.30  | Put          |     |       | 116.00000       | 181                  | 15.84      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.30  | Call         |     |       | 729.00000       | 529                  | 17.36      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.30  | Put          |     |       | 420.00000       | 635                  | 17.36      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.30  | Call         |     |       | 208.00000       | 156                  | 22.38      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.30  | Put          |     |       | 1,899.00000     | 2,262                | 22.38      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.30  | Call         |     |       | 114.00000       | 78                   | 23.49      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.30  | Put          |     |       | 2,804.00000     | 3,185                | 23.49      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.30  | Call         |     |       | 62.00000        | 41                   | 24.67      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.30  | Put          |     |       | 3,752.00000     | 4,148                | 24.67      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.30  | Call         |     |       | 36.00000        | 26                   | 26.43      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.30  | Put          |     |       | 4,727.00000     | 5,133                | 26.43      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.30  | Call         |     |       | 16.00000        | 13                   | 29.76      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.30  | Put          |     |       | 6,707.00000     | 7,120                | 29.76      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.30  | Call         |     |       | 7.00000         | 5                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.30  | Put          |     |       | 8,697.00000     | 9,111                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.45   | Call         |     |       | 3,183.00000     | 2,773                | 21.96      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.45   | Put          |     |       | 24.00000        | 30                   | 21.96      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.45  | Call         |     |       | 2,209.00000     | 1,812                | 17.90      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.45  | Put          |     |       | 50.00000        | 69                   | 17.90      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.45  | Call         |     |       | 1,296.00000     | 972                  | 16.05      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.45  | Put          |     |       | 136.00000       | 229                  | 16.05      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.45  | Call         |     |       | 655.00000       | 477                  | 17.75      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.45  | Put          |     |       | 495.00000       | 734                  | 17.75      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 15.45  | Call         |           | 103.00000       | 71                   | 23.66      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.45  | Put          |           | 2,944.00000     | 3,327                | 23.66      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.45  | Call         |           | 34.00000        | 25                   | 26.69      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.45  | Put          |           | 4,874.00000     | 5,281                | 26.69      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.45  | Call         |           | 15.00000        | 12                   | 30.00      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.45  | Put          |           | 6,856.00000     | 7,269                | 30.00      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.45  | Call         |           | 6.00000         | 4                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.45  | Put          |           | 8,847.00000     | 9,261                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.55  | Call         |           | 15.00000        | 12                   | 30.16      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.55  | Put          |           | 6,955.00000     | 7,369                | 30.16      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.55  | Call         |           | 6.00000         | 4                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.55  | Put          |           | 8,946.00000     | 9,361                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.60  | Call         |           | 15.00000        | 12                   | 30.24      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.60  | Put          |           | 7,005.00000     | 7,418                | 30.24      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.60  | Call         |           | 6.00000         | 4                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.60  | Put          |           | 8,996.00000     | 9,410                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.75  | Call         |           | 14.00000        | 11                   | 30.48      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.75  | Put          |           | 7,155.00000     | 7,568                | 30.48      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.75  | Call         |           | 5.00000         | 4                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.75  | Put          |           | 9,146.00000     | 9,560                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.85  | Call         |           | 14.00000        | 11                   | 30.64      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.85  | Put          |           | 7,254.00000     | 7,668                | 30.64      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.85  | Call         |           | 5.00000         | 3                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.85  | Put          |           | 9,245.00000     | 9,660                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.90  | Call         |           | 14.00000        | 11                   | 30.72      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.90  | Put          |           | 7,304.00000     | 7,717                | 30.72      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.90  | Call         |           | 5.00000         | 3                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.90  | Put          |           | 9,295.00000     | 9,710                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.95  | Call         |           | 13.00000        | 11                   | 30.80      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.95  | Put          |           | 7,354.00000     | 7,767                | 30.80      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.95  | Call         |           | 5.00000         | 3                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.95  | Put          |           | 9,345.00000     | 9,760                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.05  | Call         |           | 2,597.00000     | 2,190                | 19.30      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.05  | Put          |           | 37.00000        | 47                   | 19.30      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.05  | Call         |           | 869.00000       | 634                  | 16.89      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.05  | Put          |           | 309.00000       | 490                  | 16.89      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.05  | Call         |           | 71.00000        | 48                   | 24.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.05  | Put          |           | 3,512.00000     | 3,904                | 24.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.05  | Call         |           | 26.00000        | 20                   | 27.74      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.05  | Put          |           | 5,466.00000     | 5,876                | 27.74      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.05  | Call         |           | 13.00000        | 11                   | 30.96      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.05  | Put          |           | 7,453.00000     | 7,867                | 30.96      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 22.05  | Call         |           | 4.00000         | 3                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 22.05  | Put          |           | 9,445.00000     | 9,859                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.80  | Call         |           | 14.00000        | 11                   | 30.56      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 19.80  | Put          |     |       | 7,204.00000     | 7,618                | 30.56      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.80  | Call         |     |       | 5.00000         | 3                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.80  | Put          |     |       | 9,195.00000     | 9,610                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.65  | Call         |     |       | 15.00000        | 12                   | 30.32      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.65  | Put          |     |       | 7,055.00000     | 7,468                | 30.32      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.65  | Call         |     |       | 6.00000         | 4                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.65  | Put          |     |       | 9,046.00000     | 9,460                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.40   | Call         |     |       | 3,232.00000     | 2,822                | 22.18      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.40   | Put          |     |       | 23.00000        | 29                   | 22.18      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.40  | Call         |     |       | 2,257.00000     | 1,858                | 18.05      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.40  | Put          |     |       | 48.00000        | 65                   | 18.05      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.40  | Call         |     |       | 1,339.00000     | 1,006                | 15.98      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.40  | Put          |     |       | 129.00000       | 212                  | 15.98      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.40  | Call         |     |       | 679.00000       | 494                  | 17.62      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.40  | Put          |     |       | 469.00000       | 700                  | 17.62      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.40  | Call         |     |       | 107.00000       | 73                   | 23.60      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.40  | Put          |     |       | 2,897.00000     | 3,280                | 23.60      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.40  | Call         |     |       | 35.00000        | 25                   | 26.60      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.40  | Put          |     |       | 4,825.00000     | 5,232                | 26.60      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.40  | Call         |     |       | 16.00000        | 13                   | 29.92      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.40  | Put          |     |       | 6,806.00000     | 7,219                | 29.92      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.40  | Call         |     |       | 7.00000         | 5                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.40  | Put          |     |       | 8,797.00000     | 9,211                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.25   | Call         |     |       | 3,379.00000     | 2,969                | 22.85      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.25   | Put          |     |       | 20.00000        | 26                   | 22.85      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.25  | Call         |     |       | 2,402.00000     | 1,999                | 18.49      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.25  | Put          |     |       | 43.00000        | 55                   | 18.49      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.25  | Call         |     |       | 1,470.00000     | 1,110                | 15.77      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.25  | Put          |     |       | 110.00000       | 167                  | 15.77      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.25  | Call         |     |       | 756.00000       | 547                  | 17.23      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.25  | Put          |     |       | 396.00000       | 604                  | 17.23      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.25  | Call         |     |       | 117.00000       | 81                   | 23.44      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.25  | Put          |     |       | 2,758.00000     | 3,138                | 23.44      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.25  | Call         |     |       | 37.00000        | 27                   | 26.34      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.25  | Put          |     |       | 4,678.00000     | 5,084                | 26.34      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.25  | Call         |     |       | 17.00000        | 13                   | 29.68      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.25  | Put          |     |       | 6,657.00000     | 7,070                | 29.68      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.25  | Call         |     |       | 7.00000         | 5                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.25  | Put          |     |       | 8,648.00000     | 9,061                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.20   | Call         |     |       | 3,428.00000     | 3,018                | 23.07      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.20   | Put          |     |       | 19.00000        | 25                   | 23.07      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.20  | Call         |     |       | 2,451.00000     | 2,046                | 18.64      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.20  | Put          |     |       | 41.00000        | 52                   | 18.64      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.20  | Call         |     |       | 1,514.00000     | 1,147                | 15.70      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.20  | Put          |     |       | 105.00000       | 153                  | 15.70      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 12.20  | Call         |     |       | 783.00000       | 566                  | 17.10      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.20  | Put          |     |       | 373.00000       | 573                  | 17.10      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.20  | Call         |     |       | 121.00000       | 84                   | 23.38      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.20  | Put          |     |       | 2,711.00000     | 3,090                | 23.38      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.20  | Call         |     |       | 38.00000        | 28                   | 26.25      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.20  | Put          |     |       | 4,629.00000     | 5,034                | 26.25      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.20  | Call         |     |       | 17.00000        | 13                   | 29.60      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.20  | Put          |     |       | 6,607.00000     | 7,020                | 29.60      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.20  | Call         |     |       | 8.00000         | 5                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.20  | Put          |     |       | 8,598.00000     | 9,012                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.35   | Call         |     |       | 3,281.00000     | 2,871                | 22.40      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.35   | Put          |     |       | 22.00000        | 28                   | 22.40      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.35  | Call         |     |       | 2,306.00000     | 1,905                | 18.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.35  | Put          |     |       | 46.00000        | 61                   | 18.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.35  | Call         |     |       | 1,382.00000     | 1,040                | 15.91      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.35  | Put          |     |       | 122.00000       | 196                  | 15.91      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.35  | Call         |     |       | 704.00000       | 511                  | 17.49      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.35  | Put          |     |       | 444.00000       | 667                  | 17.49      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.35  | Call         |     |       | 110.00000       | 76                   | 23.55      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.35  | Put          |     |       | 2,850.00000     | 3,232                | 23.55      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.35  | Call         |     |       | 36.00000        | 26                   | 26.51      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.35  | Put          |     |       | 4,776.00000     | 5,182                | 26.51      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.35  | Call         |     |       | 16.00000        | 13                   | 29.84      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.35  | Put          |     |       | 6,756.00000     | 7,169                | 29.84      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.35  | Call         |     |       | 7.00000         | 5                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.35  | Put          |     |       | 8,747.00000     | 9,161                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.50  | Call         |     |       | 15.00000        | 12                   | 30.08      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.50  | Put          |     |       | 6,906.00000     | 7,319                | 30.08      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.50  | Call         |     |       | 6.00000         | 4                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.50  | Put          |     |       | 8,897.00000     | 9,311                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.10  | Call         |     |       | 2,548.00000     | 2,142                | 19.08      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.10  | Put          |     |       | 38.00000        | 48                   | 19.08      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.10  | Call         |     |       | 1,604.00000     | 1,231                | 16.00      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.10  | Put          |     |       | 94.00000        | 138                  | 16.00      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.10  | Call         |     |       | 839.00000       | 610                  | 16.96      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.10  | Put          |     |       | 330.00000       | 517                  | 16.96      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.10  | Call         |     |       | 69.00000        | 46                   | 24.39      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.10  | Put          |     |       | 3,560.00000     | 3,953                | 24.39      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.10  | Call         |     |       | 25.00000        | 20                   | 27.83      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.10  | Put          |     |       | 5,516.00000     | 5,926                | 27.83      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.10  | Call         |     |       | 13.00000        | 10                   | 31.04      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.10  | Put          |     |       | 7,503.00000     | 7,917                | 31.04      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 22.10  | Call         |     |       | 4.00000         | 3                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 22.10  | Put          |     |       | 9,495.00000     | 9,909                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.15  | Call         |     |       | 2,499.00000     | 2,094                | 18.86      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 10.15  | Put          |           | 40.00000        | 50                   | 18.86      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.15  | Call         |           | 1,559.00000     | 1,189                | 15.85      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.15  | Put          |           | 99.00000        | 145                  | 15.85      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.15  | Call         |           | 811.00000       | 588                  | 17.03      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.15  | Put          |           | 351.00000       | 544                  | 17.03      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.15  | Call         |           | 67.00000        | 45                   | 24.44      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.15  | Put          |           | 3,608.00000     | 4,001                | 24.44      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.15  | Call         |           | 25.00000        | 19                   | 27.92      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.15  | Put          |           | 5,565.00000     | 5,976                | 27.92      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.15  | Call         |           | 13.00000        | 10                   | 31.12      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.15  | Put          |           | 7,553.00000     | 7,967                | 31.12      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 22.15  | Call         |           | 4.00000         | 3                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 22.15  | Put          |           | 9,544.00000     | 9,959                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.00  | Call         |           | 2,645.00000     | 2,238                | 19.52      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 10.00  | Put          |           | 36.00000        | 45                   | 19.52      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.00  | Call         |           | 1,694.00000     | 1,317                | 16.29      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 11.00  | Put          |           | 85.00000        | 124                  | 16.29      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.00  | Call         |           | 899.00000       | 658                  | 16.82      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 12.00  | Put          |           | 289.00000       | 464                  | 16.82      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.00  | Call         |           | 451.00000       | 332                  | 19.17      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 13.00  | Put          |           | 841.00000       | 1,139                | 19.17      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.00  | Call         |           | 74.00000        | 49                   | 24.27      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.00  | Put          |           | 3,464.00000     | 3,856                | 24.27      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.00  | Call         |           | 26.00000        | 20                   | 27.65      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.00  | Put          |           | 5,417.00000     | 5,827                | 27.65      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.00  | Call         |           | 13.00000        | 11                   | 30.88      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.00  | Put          |           | 7,404.00000     | 7,817                | 30.88      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 22.00  | Call         |           | 4.00000         | 3                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 22.00  | Put          |           | 9,395.00000     | 9,809                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.05   | Call         |           | 3,576.00000     | 3,165                | 23.59      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.05   | Put          |           | 16.00000        | 21                   | 23.59      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.05  | Call         |           | 133.00000       | 93                   | 23.21      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.05  | Put          |           | 2,574.00000     | 2,949                | 23.21      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.05  | Call         |           | 41.00000        | 29                   | 25.99      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.05  | Put          |           | 4,482.00000     | 4,886                | 25.99      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.05  | Call         |           | 18.00000        | 14                   | 29.36      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.05  | Put          |           | 6,458.00000     | 6,871                | 29.36      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.05  | Call         |           | 8.00000         | 6                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.05  | Put          |           | 8,449.00000     | 8,862                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.15  | Call         |           | 125.00000       | 87                   | 23.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.15  | Put          |           | 2,665.00000     | 3,043                | 23.33      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.15  | Call         |           | 39.00000        | 28                   | 26.16      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.15  | Put          |           | 4,580.00000     | 4,985                | 26.16      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.15  | Call         |           | 17.00000        | 14                   | 29.52      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.15  | Put          |           | 6,557.00000     | 6,970                | 29.52      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 21.15  | Call         |     |       | 8.00000         | 5                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.15  | Put          |     |       | 8,548.00000     | 8,962                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.10   | Call         |     |       | 3,527.00000     | 3,116                | 23.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 9.10   | Put          |     |       | 17.00000        | 23                   | 23.42      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.10  | Call         |     |       | 129.00000       | 90                   | 23.27      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 15.10  | Put          |     |       | 2,619.00000     | 2,996                | 23.27      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.10  | Call         |     |       | 40.00000        | 29                   | 26.08      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 17.10  | Put          |     |       | 4,531.00000     | 4,935                | 26.08      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.10  | Call         |     |       | 17.00000        | 14                   | 29.44      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 19.10  | Put          |     |       | 6,508.00000     | 6,920                | 29.44      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.10  | Call         |     |       | 8.00000         | 6                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 21.10  | Put          |     |       | 8,498.00000     | 8,912                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 8.95   | Call         |     |       | 3,674.00000     | 3,263                | 23.94      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 8.95   | Put          |     |       | 15.00000        | 19                   | 23.94      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.95  | Call         |     |       | 18.00000        | 15                   | 29.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.95  | Put          |     |       | 6,359.00000     | 6,771                | 29.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.95  | Call         |     |       | 9.00000         | 6                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.95  | Put          |     |       | 8,349.00000     | 8,763                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 8.85   | Call         |     |       | 3,773.00000     | 3,361                | 24.28      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 8.85   | Put          |     |       | 13.00000        | 18                   | 24.28      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.85  | Call         |     |       | 19.00000        | 15                   | 29.04      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.85  | Put          |     |       | 6,259.00000     | 6,672                | 29.04      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.85  | Call         |     |       | 10.00000        | 7                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.85  | Put          |     |       | 8,250.00000     | 8,663                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 8.90   | Call         |     |       | 3,724.00000     | 3,312                | 24.11      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 8.90   | Put          |     |       | 14.00000        | 19                   | 24.11      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.90  | Call         |     |       | 19.00000        | 15                   | 29.12      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.90  | Put          |     |       | 6,309.00000     | 6,721                | 29.12      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.90  | Call         |     |       | 9.00000         | 6                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.90  | Put          |     |       | 8,300.00000     | 8,713                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 8.80   | Call         |     |       | 3,822.00000     | 3,410                | 24.46      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 8.80   | Put          |     |       | 13.00000        | 17                   | 24.46      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.80  | Call         |     |       | 19.00000        | 15                   | 28.96      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.80  | Put          |     |       | 6,210.00000     | 6,622                | 28.96      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.80  | Call         |     |       | 10.00000        | 7                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.80  | Put          |     |       | 8,200.00000     | 8,613                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 8.55   | Call         |     |       | 4,069.00000     | 3,657                | 25.32      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 8.55   | Put          |     |       | 10.00000        | 13                   | 25.32      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.55  | Call         |     |       | 21.00000        | 17                   | 28.56      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.55  | Put          |     |       | 5,961.00000     | 6,373                | 28.56      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.55  | Call         |     |       | 11.00000        | 8                    | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.55  | Put          |     |       | 7,952.00000     | 8,365                | 31.20      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 8.50   | Call         |     |       | 4,118.00000     | 3,706                | 25.50      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 8.50   | Put          |     |       | 9.00000         | 13                   | 25.50      | 0.00  | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.50  | Call         |     |       | 22.00000        | 17                   | 28.48      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM      | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value     | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-----------|---------------------|-----------------|
| £ / R On 15/03/2010 Currency Future | 18.50  | Put          |          |       | 5,912.00000     | 6,323                | 28.48      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.50  | Call         |          |       | 12.00000        | 8                    | 31.20      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.50  | Put          |          |       | 7,902.00000     | 8,315                | 31.20      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 8.60   | Call         |          |       | 4,020.00000     | 3,607                | 25.15      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 8.60   | Put          |          |       | 11.00000        | 14                   | 25.15      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.60  | Call         |          |       | 21.00000        | 16                   | 28.64      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.60  | Put          |          |       | 6,011.00000     | 6,423                | 28.64      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.60  | Call         |          |       | 11.00000        | 8                    | 31.20      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.60  | Put          |          |       | 8,002.00000     | 8,414                | 31.20      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 8.45   | Call         |          |       | 4,168.00000     | 3,755                | 25.67      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 8.45   | Put          |          |       | 8.00000         | 12                   | 25.67      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.45  | Call         |          |       | 193.00000       | 140                  | 22.54      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 14.45  | Put          |          |       | 2,033.00000     | 2,397                | 22.54      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.45  | Call         |          |       | 56.00000        | 39                   | 24.94      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 16.45  | Put          |          |       | 3,897.00000     | 4,295                | 24.94      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.45  | Call         |          |       | 22.00000        | 17                   | 28.40      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 18.45  | Put          |          |       | 5,862.00000     | 6,274                | 28.40      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.45  | Call         |          |       | 12.00000        | 9                    | 31.20      | 0.00      | 0                   | 0.00            |
| £ / R On 15/03/2010 Currency Future | 20.45  | Put          |          |       | 7,852.00000     | 8,265                | 31.20      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future |        |              | 12.39720 |       | 12.81870        |                      | 17.51      | 24,794.40 | 2                   | 502.00          |
| £ / R On 14/06/2010 Currency Future | 12.80  | Call         |          |       | 758.00000       | 596                  | 18.35      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.80  | Put          |          |       | 739.00000       | 999                  | 18.35      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.70  | Call         |          |       | 800.00000       | 627                  | 18.14      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.70  | Put          |          |       | 681.00000       | 930                  | 18.14      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.70  | Call         |          |       | 800.00000       | 627                  | 18.14      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.70  | Put          |          |       | 681.00000       | 930                  | 18.14      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.75  | Call         |          |       | 779.00000       | 611                  | 18.25      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.75  | Put          |          |       | 710.00000       | 964                  | 18.25      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.00  | Call         |          |       | 685.00000       | 539                  | 18.77      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.00  | Put          |          |       | 866.00000       | 1,142                | 18.77      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.05  | Call         |          |       | 668.00000       | 526                  | 18.88      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.05  | Put          |          |       | 899.00000       | 1,179                | 18.88      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.25  | Call         |          |       | 605.00000       | 477                  | 19.30      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.25  | Put          |          |       | 1,036.00000     | 1,330                | 19.30      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.45  | Call         |          |       | 915.00000       | 713                  | 17.62      | 0.00      | 0                   | 8,032.00        |
| £ / R On 14/06/2010 Currency Future | 12.45  | Put          |          |       | 546.00000       | 766                  | 17.62      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.10  | Call         |          |       | 652.00000       | 513                  | 18.98      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.10  | Put          |          |       | 933.00000       | 1,216                | 18.98      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.40  | Call         |          |       | 563.00000       | 444                  | 19.61      | 0.00      | 0                   | 12,446.00       |
| £ / R On 14/06/2010 Currency Future | 13.40  | Put          |          |       | 1,144.00000     | 1,447                | 19.61      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.40  | Call         |          |       | 358.00000       | 287                  | 21.71      | 0.00      | 0                   | 8,032.00        |
| £ / R On 14/06/2010 Currency Future | 14.40  | Put          |          |       | 1,940.00000     | 2,290                | 21.71      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.50  | Call         |          |       | 96.00000        | 69                   | 25.10      | 0.00      | 0                   | 12,446.00       |
| £ / R On 14/06/2010 Currency Future | 17.50  | Put          |          |       | 4,777.00000     | 5,172                | 25.10      | 0.00      | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.15  | Call         |          |       | 636.00000       | 501                  | 19.09      | 0.00      | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 13.15  | Put          |     |       | 967.00000       | 1,253                | 19.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.30  | Call         |     |       | 591.00000       | 466                  | 19.40      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.30  | Put          |     |       | 1,072.00000     | 1,369                | 19.40      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.35  | Call         |     |       | 576.00000       | 455                  | 19.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.35  | Put          |     |       | 1,108.00000     | 1,408                | 19.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.45  | Call         |     |       | 549.00000       | 434                  | 19.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.45  | Put          |     |       | 1,181.00000     | 1,487                | 19.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.55  | Call         |     |       | 524.00000       | 414                  | 19.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.55  | Put          |     |       | 1,255.00000     | 1,567                | 19.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.75  | Call         |     |       | 477.00000       | 378                  | 20.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.75  | Put          |     |       | 1,408.00000     | 1,731                | 20.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.00  | Call         |     |       | 426.00000       | 339                  | 20.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.00  | Put          |     |       | 1,607.00000     | 1,942                | 20.87      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.05  | Call         |     |       | 416.00000       | 332                  | 20.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.05  | Put          |     |       | 1,648.00000     | 1,985                | 20.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.15  | Call         |     |       | 399.00000       | 318                  | 21.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.15  | Put          |     |       | 1,730.00000     | 2,071                | 21.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.20  | Call         |     |       | 390.00000       | 312                  | 21.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.20  | Put          |     |       | 1,771.00000     | 2,115                | 21.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.35  | Call         |     |       | 366.00000       | 293                  | 21.61      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.35  | Put          |     |       | 1,897.00000     | 2,246                | 21.61      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.30  | Call         |     |       | 374.00000       | 299                  | 21.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.30  | Put          |     |       | 1,855.00000     | 2,202                | 21.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.85  | Call         |     |       | 456.00000       | 362                  | 20.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.85  | Put          |     |       | 1,487.00000     | 1,815                | 20.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.60  | Call         |     |       | 511.00000       | 405                  | 20.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.60  | Put          |     |       | 1,293.00000     | 1,608                | 20.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.70  | Call         |     |       | 488.00000       | 387                  | 20.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.70  | Put          |     |       | 1,369.00000     | 1,690                | 20.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.65  | Call         |     |       | 500.00000       | 396                  | 20.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.65  | Put          |     |       | 1,331.00000     | 1,649                | 20.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.90  | Call         |     |       | 445.00000       | 354                  | 20.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.90  | Put          |     |       | 1,527.00000     | 1,857                | 20.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.10  | Call         |     |       | 407.00000       | 325                  | 21.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.10  | Put          |     |       | 1,689.00000     | 2,028                | 21.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.25  | Call         |     |       | 382.00000       | 305                  | 21.40      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.25  | Put          |     |       | 1,813.00000     | 2,158                | 21.40      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.95  | Call         |     |       | 435.00000       | 346                  | 20.77      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.95  | Put          |     |       | 1,567.00000     | 1,899                | 20.77      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.80  | Call         |     |       | 466.00000       | 370                  | 20.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.80  | Put          |     |       | 1,447.00000     | 1,773                | 20.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.95  | Call         |     |       | 435.00000       | 346                  | 20.77      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.95  | Put          |     |       | 1,567.00000     | 1,899                | 20.77      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.90  | Call         |     |       | 445.00000       | 354                  | 20.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.90  | Put          |     |       | 1,527.00000     | 1,857                | 20.66      | 0.00  | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 13.70  | Call         |     |       | 488.00000       | 387                  | 20.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.70  | Put          |     |       | 1,369.00000     | 1,690                | 20.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.50  | Call         |     |       | 536.00000       | 424                  | 19.82      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.50  | Put          |     |       | 1,218.00000     | 1,527                | 19.82      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.60  | Call         |     |       | 330.00000       | 262                  | 22.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.60  | Put          |     |       | 2,111.00000     | 2,465                | 22.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.35  | Call         |     |       | 965.00000       | 752                  | 17.43      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.35  | Put          |     |       | 496.00000       | 705                  | 17.43      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.85  | Call         |     |       | 739.00000       | 581                  | 18.46      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.85  | Put          |     |       | 770.00000       | 1,034                | 18.46      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.35  | Call         |     |       | 239.00000       | 188                  | 23.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.35  | Put          |     |       | 2,770.00000     | 3,141                | 23.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.35  | Call         |     |       | 159.00000       | 126                  | 24.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.35  | Put          |     |       | 3,690.00000     | 4,079                | 24.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.35  | Call         |     |       | 103.00000       | 75                   | 25.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.35  | Put          |     |       | 4,634.00000     | 5,028                | 25.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.35  | Call         |     |       | 64.00000        | 44                   | 25.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.35  | Put          |     |       | 5,595.00000     | 5,997                | 25.45      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.30  | Call         |     |       | 991.00000       | 773                  | 17.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.30  | Put          |     |       | 472.00000       | 676                  | 17.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.30  | Call         |     |       | 244.00000       | 192                  | 23.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.30  | Put          |     |       | 2,725.00000     | 3,095                | 23.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.30  | Call         |     |       | 162.00000       | 129                  | 24.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.30  | Put          |     |       | 3,643.00000     | 4,032                | 24.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.30  | Call         |     |       | 106.00000       | 77                   | 25.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.30  | Put          |     |       | 4,587.00000     | 4,980                | 25.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.30  | Call         |     |       | 66.00000        | 45                   | 25.43      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.30  | Put          |     |       | 5,547.00000     | 5,948                | 25.43      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.60   | Call         |     |       | 4,238.00000     | 3,825                | 23.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.60   | Put          |     |       | 19.00000        | 27                   | 23.60      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.10  | Call         |     |       | 2,774.00000     | 2,360                | 17.47      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.10  | Put          |     |       | 55.00000        | 63                   | 17.47      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.60  | Call         |     |       | 1,434.00000     | 1,133                | 16.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.60  | Put          |     |       | 215.00000       | 336                  | 16.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.10  | Call         |     |       | 175.00000       | 139                  | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.10  | Put          |     |       | 3,457.00000     | 3,842                | 24.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.60  | Call         |     |       | 91.00000        | 65                   | 25.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.60  | Put          |     |       | 4,873.00000     | 5,268                | 25.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.10  | Call         |     |       | 46.00000        | 33                   | 26.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.10  | Put          |     |       | 6,327.00000     | 6,736                | 26.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.60  | Call         |     |       | 25.00000        | 19                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.60  | Put          |     |       | 7,806.00000     | 8,222                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.15   | Call         |     |       | 4,678.00000     | 4,263                | 24.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.15   | Put          |     |       | 9.00000         | 16                   | 24.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.65   | Call         |     |       | 3,212.00000     | 2,798                | 19.46      | 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 | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 9.65   | Put          |           | 44.00000        | 50                   | 19.46      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.15  | Call         |           | 1,793.00000     | 1,445                | 16.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.15  | Put          |           | 124.00000       | 197                  | 16.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.65  | Call         |           | 822.00000       | 643                  | 18.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.65  | Put          |           | 653.00000       | 896                  | 18.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.65  | Call         |           | 210.00000       | 166                  | 23.55      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.65  | Put          |           | 3,042.00000     | 3,419                | 23.55      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.15  | Call         |           | 114.00000       | 83                   | 24.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.15  | Put          |           | 4,445.00000     | 4,836                | 24.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.65  | Call         |           | 56.00000        | 39                   | 25.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.65  | Put          |           | 5,887.00000     | 6,292                | 25.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.15  | Call         |           | 29.00000        | 23                   | 27.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.15  | Put          |           | 7,361.00000     | 7,776                | 27.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 7.90   | Call         |           | 4,924.00000     | 4,508                | 24.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 7.90   | Put          |           | 6.00000         | 10                   | 24.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.40   | Call         |           | 3,456.00000     | 3,042                | 20.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.40   | Put          |           | 38.00000        | 45                   | 20.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.90  | Call         |           | 2,007.00000     | 1,643                | 16.05      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.90  | Put          |           | 88.00000        | 145                  | 16.05      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.40  | Call         |           | 940.00000       | 732                  | 17.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.40  | Put          |           | 521.00000       | 735                  | 17.51      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.40  | Call         |           | 234.00000       | 184                  | 23.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.40  | Put          |           | 2,815.00000     | 3,187                | 23.18      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.90  | Call         |           | 128.00000       | 95                   | 24.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.90  | Put          |           | 4,210.00000     | 4,598                | 24.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.40  | Call         |           | 63.00000        | 43                   | 25.47      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.40  | Put          |           | 5,644.00000     | 6,046                | 25.47      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.90  | Call         |           | 33.00000        | 25                   | 26.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.90  | Put          |           | 7,114.00000     | 7,528                | 26.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.50   | Call         |           | 3,359.00000     | 2,944                | 20.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.50   | Put          |           | 40.00000        | 47                   | 20.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.50  | Call         |           | 2,385.00000     | 1,982                | 16.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.50  | Put          |           | 66.00000        | 84                   | 16.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.50  | Call         |           | 1,511.00000     | 1,195                | 16.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.50  | Put          |           | 192.00000       | 297                  | 16.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.50  | Call         |           | 891.00000       | 695                  | 17.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.50  | Put          |           | 572.00000       | 797                  | 17.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.50  | Call         |           | 344.00000       | 274                  | 21.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.50  | Put          |           | 2,025.00000     | 2,377                | 21.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.50  | Call         |           | 224.00000       | 177                  | 23.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.50  | Put          |           | 2,905.00000     | 3,279                | 23.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.50  | Call         |           | 150.00000       | 118                  | 24.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.50  | Put          |           | 3,832.00000     | 4,221                | 24.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.40  | Call         |           | 2,482.00000     | 2,070                | 16.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.40  | Put          |           | 63.00000        | 73                   | 16.14      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 11.40  | Call         |     |       | 1,589.00000     | 1,259                | 15.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.40  | Put          |     |       | 170.00000       | 262                  | 15.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.40  | Call         |     |       | 156.00000       | 124                  | 24.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.40  | Put          |     |       | 3,737.00000     | 4,127                | 24.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.40  | Call         |     |       | 101.00000       | 73                   | 25.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.40  | Put          |     |       | 4,682.00000     | 5,076                | 25.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.35   | Call         |     |       | 3,505.00000     | 3,091                | 20.76      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.35   | Put          |     |       | 37.00000        | 44                   | 20.76      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.35  | Call         |     |       | 2,530.00000     | 2,118                | 16.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.35  | Put          |     |       | 62.00000        | 71                   | 16.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.35  | Call         |     |       | 1,629.00000     | 1,295                | 15.97      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.35  | Put          |     |       | 160.00000       | 248                  | 15.97      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.55  | Call         |     |       | 94.00000        | 67                   | 25.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.55  | Put          |     |       | 4,825.00000     | 5,220                | 25.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.75  | Call         |     |       | 311.00000       | 245                  | 22.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.75  | Put          |     |       | 2,242.00000     | 2,597                | 22.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.75  | Call         |     |       | 202.00000       | 159                  | 23.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.75  | Put          |     |       | 3,133.00000     | 3,512                | 23.70      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.75  | Call         |     |       | 137.00000       | 103                  | 24.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.75  | Put          |     |       | 4,068.00000     | 4,456                | 24.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.75  | Call         |     |       | 85.00000        | 60                   | 25.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.75  | Put          |     |       | 5,016.00000     | 5,413                | 25.21      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.00  | Call         |     |       | 279.00000       | 219                  | 22.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.00  | Put          |     |       | 2,460.00000     | 2,821                | 22.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.00  | Call         |     |       | 182.00000       | 144                  | 24.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.00  | Put          |     |       | 3,364.00000     | 3,747                | 24.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.00  | Call         |     |       | 122.00000       | 90                   | 24.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.00  | Put          |     |       | 4,303.00000     | 4,693                | 24.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.00  | Call         |     |       | 76.00000        | 53                   | 25.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.00  | Put          |     |       | 5,257.00000     | 5,656                | 25.31      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.75   | Call         |     |       | 3,115.00000     | 2,700                | 19.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.75   | Put          |     |       | 46.00000        | 53                   | 19.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.75  | Call         |     |       | 2,143.00000     | 1,767                | 16.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.75  | Put          |     |       | 75.00000        | 120                  | 16.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.75  | Call         |     |       | 1,323.00000     | 1,045                | 16.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.75  | Put          |     |       | 254.00000       | 398                  | 16.50      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.25  | Call         |     |       | 249.00000       | 196                  | 22.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.25  | Put          |     |       | 2,681.00000     | 3,049                | 22.96      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.25  | Call         |     |       | 165.00000       | 131                  | 24.44      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.25  | Put          |     |       | 3,597.00000     | 3,984                | 24.44      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.25  | Call         |     |       | 108.00000       | 79                   | 25.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.25  | Put          |     |       | 4,539.00000     | 4,932                | 25.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.25  | Call         |     |       | 67.00000        | 46                   | 25.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.25  | Put          |     |       | 5,498.00000     | 5,899                | 25.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.90   | Call         |     |       | 2,969.00000     | 2,554                | 18.36      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 9.90   | Put          |           | 50.00000        | 57                   | 18.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.90  | Call         |           | 1,223.00000     | 964                  | 16.73      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.90  | Put          |           | 304.00000       | 466                  | 16.73      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.90  | Call         |           | 720.00000       | 566                  | 18.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.90  | Put          |           | 802.00000       | 1,069                | 18.56      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.95   | Call         |           | 2,920.00000     | 2,505                | 18.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.95   | Put          |           | 51.00000        | 58                   | 18.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.95  | Call         |           | 1,963.00000     | 1,602                | 16.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.95  | Put          |           | 95.00000        | 155                  | 16.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.95  | Call         |           | 1,191.00000     | 938                  | 16.81      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.95  | Put          |           | 323.00000       | 490                  | 16.81      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.95  | Call         |           | 702.00000       | 552                  | 18.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.95  | Put          |           | 834.00000       | 1,105                | 18.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.45  | Call         |           | 229.00000       | 180                  | 23.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.45  | Put          |           | 2,860.00000     | 3,233                | 23.26      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.45  | Call         |           | 153.00000       | 121                  | 24.68      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.45  | Put          |           | 3,784.00000     | 4,174                | 24.68      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.45  | Call         |           | 98.00000        | 71                   | 25.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.45  | Put          |           | 4,729.00000     | 5,124                | 25.08      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.45  | Call         |           | 61.00000        | 42                   | 25.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.45  | Put          |           | 5,693.00000     | 6,095                | 25.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.05  | Call         |           | 2,822.00000     | 2,408                | 17.69      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.05  | Put          |           | 54.00000        | 61                   | 17.69      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.05  | Call         |           | 1,877.00000     | 1,522                | 16.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.05  | Put          |           | 109.00000       | 175                  | 16.02      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.05  | Call         |           | 1,131.00000     | 888                  | 16.97      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.05  | Put          |           | 362.00000       | 540                  | 16.97      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.55  | Call         |           | 219.00000       | 173                  | 23.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.55  | Put          |           | 2,951.00000     | 3,326                | 23.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.55  | Call         |           | 148.00000       | 115                  | 24.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.55  | Put          |           | 3,879.00000     | 4,267                | 24.72      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.55  | Call         |           | 58.00000        | 40                   | 25.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.55  | Put          |           | 5,790.00000     | 6,193                | 25.62      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.15  | Call         |           | 2,725.00000     | 2,311                | 17.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.15  | Put          |           | 56.00000        | 64                   | 17.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.15  | Call         |           | 1,073.00000     | 840                  | 17.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.15  | Put          |           | 404.00000       | 593                  | 17.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.65  | Call         |           | 142.00000       | 109                  | 24.76      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.65  | Put          |           | 3,973.00000     | 4,361                | 24.76      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.65  | Call         |           | 89.00000        | 64                   | 25.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.65  | Put          |           | 4,921.00000     | 5,317                | 25.17      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.85   | Call         |           | 3,018.00000     | 2,603                | 18.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.85   | Put          |           | 49.00000        | 56                   | 18.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.85  | Call         |           | 2,051.00000     | 1,684                | 16.06      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.85  | Put          |           | 82.00000        | 136                  | 16.06      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 11.85  | Call         |     |       | 1,255.00000     | 990                  | 16.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.85  | Put          |     |       | 286.00000       | 443                  | 16.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.70   | Call         |     |       | 3,164.00000     | 2,749                | 19.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.70   | Put          |     |       | 45.00000        | 52                   | 19.24      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.70  | Call         |     |       | 2,192.00000     | 1,809                | 16.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.70  | Put          |     |       | 73.00000        | 112                  | 16.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.70  | Call         |     |       | 1,360.00000     | 1,074                | 16.42      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.70  | Put          |     |       | 241.00000       | 377                  | 16.42      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.20  | Call         |     |       | 255.00000       | 200                  | 22.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.20  | Put          |     |       | 2,636.00000     | 3,003                | 22.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.20  | Call         |     |       | 168.00000       | 134                  | 24.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.20  | Put          |     |       | 3,550.00000     | 3,937                | 24.36      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.20  | Call         |     |       | 111.00000       | 81                   | 24.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.20  | Put          |     |       | 4,492.00000     | 4,884                | 24.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.20  | Call         |     |       | 69.00000        | 48                   | 25.39      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.20  | Put          |     |       | 5,450.00000     | 5,850                | 25.39      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.70  | Call         |     |       | 2,192.00000     | 1,809                | 16.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.70  | Put          |     |       | 73.00000        | 112                  | 16.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.70  | Call         |     |       | 1,360.00000     | 1,074                | 16.42      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.70  | Put          |     |       | 241.00000       | 377                  | 16.42      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.20  | Call         |     |       | 255.00000       | 200                  | 22.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.20  | Put          |     |       | 2,636.00000     | 3,003                | 22.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.00  | Call         |     |       | 2,871.00000     | 2,457                | 17.91      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.00  | Put          |     |       | 52.00000        | 60                   | 17.91      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.00  | Call         |     |       | 1,920.00000     | 1,562                | 16.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.00  | Put          |     |       | 102.00000       | 165                  | 16.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.00  | Call         |     |       | 1,161.00000     | 912                  | 16.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.00  | Put          |     |       | 342.00000       | 515                  | 16.89      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.50  | Call         |     |       | 60.00000        | 41                   | 25.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.50  | Put          |     |       | 5,741.00000     | 6,144                | 25.57      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.10  | Call         |     |       | 1,835.00000     | 1,483                | 16.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.10  | Put          |     |       | 116.00000       | 186                  | 16.01      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.10  | Call         |     |       | 1,102.00000     | 864                  | 17.05      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.10  | Put          |     |       | 383.00000       | 566                  | 17.05      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.60  | Call         |     |       | 215.00000       | 169                  | 23.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.60  | Put          |     |       | 2,996.00000     | 3,372                | 23.48      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.60  | Call         |     |       | 145.00000       | 112                  | 24.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.60  | Put          |     |       | 3,926.00000     | 4,314                | 24.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.60  | Call         |     |       | 57.00000        | 40                   | 25.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.60  | Put          |     |       | 5,838.00000     | 6,242                | 25.66      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.55   | Call         |     |       | 3,310.00000     | 2,895                | 19.91      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.55   | Put          |     |       | 41.00000        | 48                   | 19.91      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.55  | Call         |     |       | 2,336.00000     | 1,938                | 16.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.55  | Put          |     |       | 68.00000        | 91                   | 16.11      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.55  | Call         |     |       | 1,472.00000     | 1,163                | 16.19      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 11.55  | Put          |     |       | 203.00000       | 316                  | 16.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.55  | Call         |     |       | 867.00000       | 677                  | 17.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.55  | Put          |     |       | 598.00000       | 830                  | 17.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.05  | Call         |     |       | 272.00000       | 214                  | 22.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.05  | Put          |     |       | 2,504.00000     | 2,867                | 22.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.05  | Call         |     |       | 179.00000       | 142                  | 24.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.05  | Put          |     |       | 3,410.00000     | 3,794                | 24.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.05  | Call         |     |       | 119.00000       | 88                   | 24.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.05  | Put          |     |       | 4,350.00000     | 4,741                | 24.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.05  | Call         |     |       | 74.00000        | 52                   | 25.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.05  | Put          |     |       | 5,305.00000     | 5,704                | 25.33      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.55  | Call         |     |       | 38.00000        | 28                   | 26.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.55  | Put          |     |       | 6,769.00000     | 7,181                | 26.59      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.55  | Call         |     |       | 15.00000        | 11                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.55  | Put          |     |       | 8,746.00000     | 9,164                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.65  | Call         |     |       | 2,240.00000     | 1,852                | 16.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.65  | Put          |     |       | 71.00000        | 104                  | 16.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.65  | Call         |     |       | 1,397.00000     | 1,103                | 16.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.65  | Put          |     |       | 228.00000       | 356                  | 16.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.65  | Call         |     |       | 36.00000        | 27                   | 26.69      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.65  | Put          |     |       | 6,867.00000     | 7,280                | 26.69      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.65  | Call         |     |       | 14.00000        | 10                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.65  | Put          |     |       | 8,845.00000     | 9,263                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.75  | Call         |     |       | 35.00000        | 26                   | 26.78      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.75  | Put          |     |       | 6,966.00000     | 7,379                | 26.78      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.75  | Call         |     |       | 13.00000        | 10                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.75  | Put          |     |       | 8,945.00000     | 9,363                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.80   | Call         |     |       | 3,067.00000     | 2,651                | 18.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.80   | Put          |     |       | 48.00000        | 54                   | 18.80      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.80  | Call         |     |       | 2,095.00000     | 1,725                | 16.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.80  | Put          |     |       | 77.00000        | 128                  | 16.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.80  | Call         |     |       | 1,287.00000     | 1,017                | 16.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.80  | Put          |     |       | 268.00000       | 420                  | 16.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.80  | Call         |     |       | 198.00000       | 156                  | 23.77      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.80  | Put          |     |       | 3,179.00000     | 3,559                | 23.77      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.80  | Call         |     |       | 83.00000        | 59                   | 25.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.80  | Put          |     |       | 5,064.00000     | 5,462                | 25.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.80  | Call         |     |       | 34.00000        | 26                   | 26.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.80  | Put          |     |       | 7,015.00000     | 7,428                | 26.83      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.80  | Call         |     |       | 13.00000        | 9                    | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.80  | Put          |     |       | 8,994.00000     | 9,412                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.95  | Call         |     |       | 1,963.00000     | 1,602                | 16.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.95  | Put          |     |       | 95.00000        | 155                  | 16.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.95  | Call         |     |       | 1,191.00000     | 938                  | 16.81      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.95  | Put          |     |       | 323.00000       | 490                  | 16.81      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 12.95  | Call         |     |       | 702.00000       | 552                  | 18.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.95  | Put          |     |       | 834.00000       | 1,105                | 18.67      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.95  | Call         |     |       | 186.00000       | 147                  | 24.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.95  | Put          |     |       | 3,317.00000     | 3,700                | 24.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.95  | Call         |     |       | 77.00000        | 54                   | 25.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.95  | Put          |     |       | 5,209.00000     | 5,607                | 25.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.95  | Call         |     |       | 32.00000        | 24                   | 26.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.95  | Put          |     |       | 7,163.00000     | 7,577                | 26.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.95  | Call         |     |       | 12.00000        | 9                    | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.95  | Put          |     |       | 9,143.00000     | 9,561                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.95  | Call         |     |       | 186.00000       | 147                  | 24.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.95  | Put          |     |       | 3,317.00000     | 3,700                | 24.00      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.00  | Call         |     |       | 31.00000        | 24                   | 27.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.00  | Put          |     |       | 7,213.00000     | 7,627                | 27.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.00  | Call         |     |       | 11.00000        | 8                    | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.00  | Put          |     |       | 9,193.00000     | 9,611                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.15  | Call         |     |       | 172.00000       | 136                  | 24.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.15  | Put          |     |       | 3,503.00000     | 3,889                | 24.29      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.15  | Call         |     |       | 70.00000        | 49                   | 25.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.15  | Put          |     |       | 5,402.00000     | 5,802                | 25.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.15  | Call         |     |       | 11.00000        | 8                    | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.15  | Put          |     |       | 9,342.00000     | 9,760                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.20  | Call         |     |       | 2,676.00000     | 2,263                | 17.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.20  | Put          |     |       | 57.00000        | 66                   | 17.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.20  | Call         |     |       | 1,751.00000     | 1,407                | 15.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.20  | Put          |     |       | 133.00000       | 209                  | 15.99      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.20  | Call         |     |       | 1,045.00000     | 817                  | 17.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.20  | Put          |     |       | 426.00000       | 620                  | 17.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.20  | Call         |     |       | 620.00000       | 489                  | 19.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 13.20  | Put          |     |       | 1,001.00000     | 1,292                | 19.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.20  | Call         |     |       | 29.00000        | 22                   | 27.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.20  | Put          |     |       | 7,410.00000     | 7,825                | 27.22      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.20  | Call         |     |       | 10.00000        | 7                    | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.20  | Put          |     |       | 9,392.00000     | 9,810                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.30  | Call         |     |       | 2,579.00000     | 2,166                | 16.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.30  | Put          |     |       | 60.00000        | 69                   | 16.58      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.30  | Call         |     |       | 1,669.00000     | 1,332                | 15.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.30  | Put          |     |       | 151.00000       | 235                  | 15.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.30  | Call         |     |       | 28.00000        | 22                   | 27.32      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.30  | Put          |     |       | 7,509.00000     | 7,924                | 27.32      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.30  | Call         |     |       | 10.00000        | 7                    | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.30  | Put          |     |       | 9,491.00000     | 9,910                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.25  | Call         |     |       | 2,628.00000     | 2,215                | 16.81      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.25  | Put          |     |       | 59.00000        | 68                   | 16.81      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.25  | Call         |     |       | 1,710.00000     | 1,369                | 15.98      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 11.25  | Put          |           | 141.00000       | 222                  | 15.98      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.25  | Call         |           | 1,018.00000     | 795                  | 17.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.25  | Put          |           | 449.00000       | 648                  | 17.28      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.25  | Call         |           | 28.00000        | 22                   | 27.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.25  | Put          |           | 7,460.00000     | 7,875                | 27.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.25  | Call         |           | 10.00000        | 7                    | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.25  | Put          |           | 9,441.00000     | 9,860                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.10  | Call         |           | 72.00000        | 50                   | 25.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.10  | Put          |           | 5,353.00000     | 5,753                | 25.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.10  | Call         |           | 30.00000        | 23                   | 27.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.10  | Put          |           | 7,311.00000     | 7,726                | 27.12      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.10  | Call         |           | 11.00000        | 8                    | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.10  | Put          |           | 9,292.00000     | 9,711                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.90  | Call         |           | 190.00000       | 150                  | 23.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.90  | Put          |           | 3,271.00000     | 3,653                | 23.92      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.90  | Call         |           | 79.00000        | 56                   | 25.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.90  | Put          |           | 5,161.00000     | 5,559                | 25.27      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.90  | Call         |           | 12.00000        | 9                    | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.90  | Put          |           | 9,093.00000     | 9,512                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.45   | Call         |           | 3,408.00000     | 2,993                | 20.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.45   | Put          |           | 39.00000        | 46                   | 20.35      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.45  | Call         |           | 2,433.00000     | 2,026                | 16.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.45  | Put          |           | 65.00000        | 79                   | 16.13      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.45  | Call         |           | 1,550.00000     | 1,226                | 16.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 11.45  | Put          |           | 181.00000       | 279                  | 16.03      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.45  | Call         |           | 39.00000        | 29                   | 26.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.45  | Put          |           | 6,671.00000     | 7,082                | 26.49      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.45  | Call         |           | 16.00000        | 12                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.45  | Put          |           | 8,647.00000     | 9,064                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.40  | Call         |           | 40.00000        | 29                   | 26.44      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.40  | Put          |           | 6,621.00000     | 7,032                | 26.44      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.40  | Call         |           | 16.00000        | 12                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.40  | Put          |           | 8,597.00000     | 9,015                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.60   | Call         |           | 3,261.00000     | 2,846                | 19.69      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.60   | Put          |           | 43.00000        | 49                   | 19.69      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.60  | Call         |           | 2,288.00000     | 1,895                | 16.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 10.60  | Put          |           | 69.00000        | 97                   | 16.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.60  | Call         |           | 844.00000       | 660                  | 17.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 12.60  | Put          |           | 625.00000       | 863                  | 17.93      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.60  | Call         |           | 37.00000        | 27                   | 26.64      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.60  | Put          |           | 6,818.00000     | 7,230                | 26.64      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.60  | Call         |           | 14.00000        | 11                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.60  | Put          |           | 8,796.00000     | 9,213                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.70  | Call         |           | 206.00000       | 163                  | 23.63      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.70  | Put          |           | 3,087.00000     | 3,465                | 23.63      | 0.00  | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 17.70  | Call         |     |       | 87.00000        | 62                   | 25.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.70  | Put          |     |       | 4,968.00000     | 5,365                | 25.19      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.70  | Call         |     |       | 35.00000        | 26                   | 26.73      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.70  | Put          |     |       | 6,917.00000     | 7,329                | 26.73      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.70  | Call         |     |       | 14.00000        | 10                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.70  | Put          |     |       | 8,895.00000     | 9,313                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.85  | Call         |     |       | 194.00000       | 153                  | 23.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.85  | Put          |     |       | 3,225.00000     | 3,606                | 23.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.85  | Call         |     |       | 81.00000        | 57                   | 25.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.85  | Put          |     |       | 5,112.00000     | 5,510                | 25.25      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.85  | Call         |     |       | 33.00000        | 25                   | 26.88      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.85  | Put          |     |       | 7,065.00000     | 7,478                | 26.88      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.85  | Call         |     |       | 13.00000        | 9                    | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.85  | Put          |     |       | 9,044.00000     | 9,462                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.35  | Call         |     |       | 27.00000        | 21                   | 27.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.35  | Put          |     |       | 7,558.00000     | 7,974                | 27.37      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.35  | Call         |     |       | 9.00000         | 7                    | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.35  | Put          |     |       | 9,541.00000     | 9,960                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.05  | Call         |     |       | 31.00000        | 24                   | 27.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.05  | Put          |     |       | 7,262.00000     | 7,676                | 27.07      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.05  | Call         |     |       | 11.00000        | 8                    | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 22.05  | Put          |     |       | 9,242.00000     | 9,661                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.25   | Call         |     |       | 3,603.00000     | 3,188                | 21.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.25   | Put          |     |       | 34.00000        | 41                   | 21.14      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.25  | Call         |     |       | 43.00000        | 31                   | 26.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.25  | Put          |     |       | 6,474.00000     | 6,884                | 26.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.25  | Call         |     |       | 18.00000        | 13                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.25  | Put          |     |       | 8,449.00000     | 8,866                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.35  | Call         |     |       | 41.00000        | 30                   | 26.39      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.35  | Put          |     |       | 6,572.00000     | 6,983                | 26.39      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.35  | Call         |     |       | 17.00000        | 12                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.35  | Put          |     |       | 8,548.00000     | 8,965                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.30   | Call         |     |       | 3,554.00000     | 3,139                | 20.95      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.30   | Put          |     |       | 35.00000        | 42                   | 20.95      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.30  | Call         |     |       | 42.00000        | 31                   | 26.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.30  | Put          |     |       | 6,523.00000     | 6,933                | 26.34      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.30  | Call         |     |       | 17.00000        | 13                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.30  | Put          |     |       | 8,498.00000     | 8,915                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.15   | Call         |     |       | 3,701.00000     | 3,286                | 21.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.15   | Put          |     |       | 32.00000        | 38                   | 21.52      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.15  | Call         |     |       | 261.00000       | 205                  | 22.82      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.15  | Put          |     |       | 2,592.00000     | 2,958                | 22.82      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.15  | Call         |     |       | 45.00000        | 32                   | 26.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.15  | Put          |     |       | 6,376.00000     | 6,785                | 26.20      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.15  | Call         |     |       | 19.00000        | 14                   | 27.41      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 21.15  | Put          |           | 8,350.00000     | 8,767                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.05   | Call         |           | 3,799.00000     | 3,383                | 21.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.05   | Put          |           | 31.00000        | 36                   | 21.90      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.05  | Call         |           | 47.00000        | 33                   | 26.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.05  | Put          |           | 6,278.00000     | 6,686                | 26.10      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.05  | Call         |           | 20.00000        | 15                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.05  | Put          |           | 8,251.00000     | 8,667                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.10   | Call         |           | 3,750.00000     | 3,334                | 21.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.10   | Put          |           | 31.00000        | 37                   | 21.71      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.10  | Call         |           | 266.00000       | 209                  | 22.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 15.10  | Put          |           | 2,548.00000     | 2,912                | 22.74      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.10  | Call         |           | 116.00000       | 85                   | 24.94      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 17.10  | Put          |           | 4,398.00000     | 4,788                | 24.94      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.10  | Call         |           | 19.00000        | 14                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.10  | Put          |           | 8,300.00000     | 8,717                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.00   | Call         |           | 3,848.00000     | 3,432                | 22.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 9.00   | Put          |           | 30.00000        | 35                   | 22.09      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.00  | Call         |           | 48.00000        | 34                   | 26.05      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 19.00  | Put          |           | 6,229.00000     | 6,637                | 26.05      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.00  | Call         |           | 20.00000        | 15                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 21.00  | Put          |           | 8,202.00000     | 8,618                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.75   | Call         |           | 4,093.00000     | 3,677                | 23.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.75   | Put          |           | 24.00000        | 30                   | 23.04      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.75  | Call         |           | 53.00000        | 37                   | 25.81      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.75  | Put          |           | 5,985.00000     | 6,390                | 25.81      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.75  | Call         |           | 23.00000        | 17                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.75  | Put          |           | 7,954.00000     | 8,370                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.70   | Call         |           | 4,141.00000     | 3,726                | 23.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.70   | Put          |           | 22.00000        | 29                   | 23.23      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.70  | Call         |           | 317.00000       | 250                  | 22.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.70  | Put          |           | 2,198.00000     | 2,553                | 22.15      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.70  | Call         |           | 140.00000       | 106                  | 24.78      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.70  | Put          |           | 4,021.00000     | 4,409                | 24.78      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.70  | Call         |           | 55.00000        | 38                   | 25.76      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.70  | Put          |           | 5,936.00000     | 6,341                | 25.76      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.70  | Call         |           | 24.00000        | 18                   | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.70  | Put          |           | 7,905.00000     | 8,321                | 27.41      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.80   | Call         |           | 4,045.00000     | 3,628                | 22.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 8.80   | Put          |           | 26.00000        | 31                   | 22.85      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.80  | Call         |           | 305.00000       | 239                  | 22.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 14.80  | Put          |           | 2,286.00000     | 2,642                | 22.30      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.80  | Call         |           | 135.00000       | 100                  | 24.82      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 16.80  | Put          |           | 4,116.00000     | 4,503                | 24.82      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.80  | Call         |           | 52.00000        | 37                   | 25.86      | 0.00  | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 18.80  | Put          |           | 6,033.00000     | 6,440                | 25.86      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value        | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------------|-----------------|
| £ / R On 14/06/2010 Currency Future | 20.80  | Call         |           | 23.00000        | 17                   | 27.41      | 0.00         | 0                   | 0.00            |
| £ / R On 14/06/2010 Currency Future | 20.80  | Put          |           | 8,004.00000     | 8,420                | 27.41      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future |        |              | 11.04760  | 11.16080        |                      | 15.41      | 2,452,567.20 | 222                 | 31,006.00       |
| € / R On 14/12/2009 Currency Future | 11.15  | Call         |           | 339.00000       | 277                  | 15.69      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.15  | Put          |           | 328.00000       | 379                  | 15.69      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.10  | Call         |           | 364.00000       | 296                  | 15.55      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.10  | Put          |           | 303.00000       | 348                  | 15.55      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.05  | Call         |           | 391.00000       | 317                  | 15.41      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.05  | Put          |           | 280.00000       | 319                  | 15.41      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.95  | Call         |           | 448.00000       | 369                  | 15.49      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.95  | Put          |           | 237.00000       | 272                  | 15.49      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.00  | Call         |           | 419.00000       | 342                  | 15.45      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.00  | Put          |           | 258.00000       | 295                  | 15.45      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.25  | Call         |           | 299.00000       | 241                  | 15.98      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.25  | Put          |           | 388.00000       | 444                  | 15.98      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.20  | Call         |           | 90.00000        | 65                   | 18.69      | 0.00         | 0                   | 13,679.00       |
| € / R On 14/12/2009 Currency Future | 12.20  | Put          |           | 1,130.00000     | 1,218                | 18.69      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.60  | Call         |           | 10.00000        | 8                    | 26.95      | 0.00         | 0                   | 12,744.00       |
| € / R On 14/12/2009 Currency Future | 14.60  | Put          |           | 3,449.00000     | 3,560                | 26.95      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.40  | Call         |           | 247.00000       | 196                  | 16.41      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.40  | Put          |           | 486.00000       | 548                  | 16.41      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.35  | Call         |           | 263.00000       | 210                  | 16.26      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.35  | Put          |           | 452.00000       | 512                  | 16.26      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.50  | Call         |           | 64.00000        | 44                   | 19.55      | 0.00         | 0                   | 80.00           |
| € / R On 14/12/2009 Currency Future | 12.50  | Put          |           | 1,403.00000     | 1,496                | 19.55      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.50  | Call         |           | 217.00000       | 170                  | 16.69      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.50  | Put          |           | 556.00000       | 623                  | 16.69      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.70  | Call         |           | 168.00000       | 129                  | 17.26      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.70  | Put          |           | 708.00000       | 781                  | 17.26      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.60  | Call         |           | 191.00000       | 148                  | 16.98      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.60  | Put          |           | 630.00000       | 701                  | 16.98      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.75  | Call         |           | 158.00000       | 120                  | 17.41      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.75  | Put          |           | 747.00000       | 823                  | 17.41      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.80  | Call         |           | 148.00000       | 112                  | 17.55      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.80  | Put          |           | 788.00000       | 865                  | 17.55      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.65  | Call         |           | 179.00000       | 138                  | 17.12      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.65  | Put          |           | 669.00000       | 741                  | 17.12      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.90  | Call         |           | 131.00000       | 98                   | 17.84      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.90  | Put          |           | 870.00000       | 950                  | 17.84      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.45  | Call         |           | 232.00000       | 183                  | 16.55      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.45  | Put          |           | 521.00000       | 585                  | 16.55      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.20  | Call         |           | 318.00000       | 258                  | 15.84      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.20  | Put          |           | 357.00000       | 411                  | 15.84      | 0.00         | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.85  | Call         |           | 139.00000       | 105                  | 17.69      | 0.00         | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 11.85  | Put          |     |       | 829.00000       | 907                  | 17.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.30  | Call         |     |       | 280.00000       | 225                  | 16.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.30  | Put          |     |       | 419.00000       | 478                  | 16.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.55  | Call         |     |       | 204.00000       | 159                  | 16.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.55  | Put          |     |       | 593.00000       | 661                  | 16.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.00  | Call         |     |       | 116.00000       | 85                   | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.00  | Put          |     |       | 955.00000       | 1,038                | 18.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.05  | Call         |     |       | 109.00000       | 80                   | 18.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.05  | Put          |     |       | 998.00000       | 1,082                | 18.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.10  | Call         |     |       | 102.00000       | 74                   | 18.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.10  | Put          |     |       | 1,041.00000     | 1,127                | 18.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.95  | Call         |     |       | 123.00000       | 91                   | 17.98      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 11.95  | Put          |     |       | 912.00000       | 994                  | 17.98      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.15  | Call         |     |       | 96.00000        | 70                   | 18.55      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.15  | Put          |     |       | 1,085.00000     | 1,172                | 18.55      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.25  | Call         |     |       | 85.00000        | 61                   | 18.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.25  | Put          |     |       | 1,174.00000     | 1,263                | 18.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.55  | Call         |     |       | 60.00000        | 41                   | 19.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.55  | Put          |     |       | 1,449.00000     | 1,544                | 19.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.45  | Call         |     |       | 67.00000        | 47                   | 19.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.45  | Put          |     |       | 1,357.00000     | 1,449                | 19.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.40  | Call         |     |       | 71.00000        | 50                   | 19.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.40  | Put          |     |       | 1,311.00000     | 1,402                | 19.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.65  | Call         |     |       | 54.00000        | 36                   | 19.98      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.65  | Put          |     |       | 1,543.00000     | 1,639                | 19.98      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.70  | Call         |     |       | 51.00000        | 34                   | 20.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.70  | Put          |     |       | 1,590.00000     | 1,687                | 20.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.75  | Call         |     |       | 48.00000        | 32                   | 20.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.75  | Put          |     |       | 1,637.00000     | 1,735                | 20.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.80  | Call         |     |       | 45.00000        | 30                   | 20.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.80  | Put          |     |       | 1,685.00000     | 1,783                | 20.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.00  | Call         |     |       | 37.00000        | 24                   | 20.98      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.00  | Put          |     |       | 1,876.00000     | 1,976                | 20.98      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.20  | Call         |     |       | 30.00000        | 20                   | 21.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.20  | Put          |     |       | 2,069.00000     | 2,172                | 21.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.40  | Call         |     |       | 25.00000        | 17                   | 22.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.40  | Put          |     |       | 2,264.00000     | 2,369                | 22.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.30  | Call         |     |       | 27.00000        | 18                   | 22.06      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.30  | Put          |     |       | 2,167.00000     | 2,270                | 22.06      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.35  | Call         |     |       | 26.00000        | 17                   | 22.25      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.35  | Put          |     |       | 2,215.00000     | 2,320                | 22.25      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.35  | Call         |     |       | 26.00000        | 17                   | 22.25      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.35  | Put          |     |       | 2,215.00000     | 2,320                | 22.25      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.65  | Call         |     |       | 20.00000        | 14                   | 23.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.65  | Put          |     |       | 2,509.00000     | 2,616                | 23.38      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 13.70  | Call         |     |       | 19.00000        | 13                   | 23.56      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.70  | Put          |     |       | 2,559.00000     | 2,666                | 23.56      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.60  | Call         |     |       | 21.00000        | 14                   | 23.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.60  | Put          |     |       | 2,460.00000     | 2,567                | 23.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.55  | Call         |     |       | 22.00000        | 15                   | 23.00      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.55  | Put          |     |       | 2,411.00000     | 2,517                | 23.00      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.50  | Call         |     |       | 23.00000        | 15                   | 22.81      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.50  | Put          |     |       | 2,362.00000     | 2,468                | 22.81      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.55  | Call         |     |       | 22.00000        | 15                   | 23.00      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.55  | Put          |     |       | 2,411.00000     | 2,517                | 23.00      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.45  | Call         |     |       | 24.00000        | 16                   | 22.62      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.45  | Put          |     |       | 2,313.00000     | 2,418                | 22.62      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.85  | Call         |     |       | 17.00000        | 12                   | 24.13      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.85  | Put          |     |       | 2,706.00000     | 2,814                | 24.13      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.25  | Call         |     |       | 29.00000        | 19                   | 21.87      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.25  | Put          |     |       | 2,118.00000     | 2,221                | 21.87      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.85  | Call         |     |       | 9.00000         | 7                    | 27.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.85  | Put          |     |       | 3,698.00000     | 3,809                | 27.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.75  | Call         |     |       | 19.00000        | 13                   | 23.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.75  | Put          |     |       | 2,608.00000     | 2,715                | 23.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.95  | Call         |     |       | 16.00000        | 11                   | 24.50      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.95  | Put          |     |       | 2,805.00000     | 2,913                | 24.50      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.05  | Call         |     |       | 15.00000        | 10                   | 24.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.05  | Put          |     |       | 2,904.00000     | 3,013                | 24.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.15  | Call         |     |       | 14.00000        | 10                   | 25.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.15  | Put          |     |       | 3,003.00000     | 3,112                | 25.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.25  | Call         |     |       | 13.00000        | 9                    | 25.63      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.25  | Put          |     |       | 3,102.00000     | 3,212                | 25.63      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.30  | Call         |     |       | 27.00000        | 18                   | 22.06      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.30  | Put          |     |       | 2,167.00000     | 2,270                | 22.06      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.40  | Call         |     |       | 25.00000        | 17                   | 22.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.40  | Put          |     |       | 2,264.00000     | 2,369                | 22.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.80  | Call         |     |       | 18.00000        | 12                   | 23.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.80  | Put          |     |       | 2,657.00000     | 2,765                | 23.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.90  | Call         |     |       | 17.00000        | 11                   | 24.32      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.90  | Put          |     |       | 2,756.00000     | 2,864                | 24.32      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.00  | Call         |     |       | 15.00000        | 11                   | 24.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.00  | Put          |     |       | 2,855.00000     | 2,963                | 24.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.05  | Call         |     |       | 35.00000        | 23                   | 21.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.05  | Put          |     |       | 1,924.00000     | 2,025                | 21.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.15  | Call         |     |       | 32.00000        | 21                   | 21.50      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.15  | Put          |     |       | 2,021.00000     | 2,123                | 21.50      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.65  | Call         |     |       | 20.00000        | 14                   | 23.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.65  | Put          |     |       | 2,509.00000     | 2,616                | 23.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.15  | Call         |     |       | 32.00000        | 21                   | 21.50      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 13.15  | Put          |     |       | 2,021.00000     | 2,123                | 21.50      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.85  | Call         |     |       | 17.00000        | 12                   | 24.13      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.85  | Put          |     |       | 2,706.00000     | 2,814                | 24.13      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.10  | Call         |     |       | 33.00000        | 22                   | 21.31      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.10  | Put          |     |       | 1,972.00000     | 2,074                | 21.31      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.80  | Call         |     |       | 18.00000        | 12                   | 23.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.80  | Put          |     |       | 2,657.00000     | 2,765                | 23.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.90  | Call         |     |       | 17.00000        | 11                   | 24.32      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.90  | Put          |     |       | 2,756.00000     | 2,864                | 24.32      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.10  | Call         |     |       | 14.00000        | 10                   | 25.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.10  | Put          |     |       | 2,954.00000     | 3,062                | 25.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.05  | Call         |     |       | 15.00000        | 10                   | 24.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.05  | Put          |     |       | 2,904.00000     | 3,013                | 24.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.95  | Call         |     |       | 39.00000        | 25                   | 20.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.95  | Put          |     |       | 1,828.00000     | 1,928                | 20.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.90  | Call         |     |       | 41.00000        | 27                   | 20.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.90  | Put          |     |       | 1,780.00000     | 1,879                | 20.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.10  | Call         |     |       | 33.00000        | 22                   | 21.31      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.10  | Put          |     |       | 1,972.00000     | 2,074                | 21.31      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.60  | Call         |     |       | 21.00000        | 14                   | 23.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.60  | Put          |     |       | 2,460.00000     | 2,567                | 23.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.90  | Call         |     |       | 41.00000        | 27                   | 20.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.90  | Put          |     |       | 1,780.00000     | 1,879                | 20.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.85  | Call         |     |       | 43.00000        | 28                   | 20.55      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.85  | Put          |     |       | 1,732.00000     | 1,831                | 20.55      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.05  | Call         |     |       | 35.00000        | 23                   | 21.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 13.05  | Put          |     |       | 1,924.00000     | 2,025                | 21.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.60  | Call         |     |       | 57.00000        | 39                   | 19.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.60  | Put          |     |       | 1,496.00000     | 1,591                | 19.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.35  | Call         |     |       | 76.00000        | 53                   | 19.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.35  | Put          |     |       | 1,265.00000     | 1,356                | 19.12      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.65  | Call         |     |       | 54.00000        | 36                   | 19.98      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.65  | Put          |     |       | 1,543.00000     | 1,639                | 19.98      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.30  | Call         |     |       | 80.00000        | 57                   | 18.98      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.30  | Put          |     |       | 1,219.00000     | 1,309                | 18.98      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.40  | Call         |     |       | 71.00000        | 50                   | 19.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.40  | Put          |     |       | 1,311.00000     | 1,402                | 19.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.60  | Call         |     |       | 57.00000        | 39                   | 19.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.60  | Put          |     |       | 1,496.00000     | 1,591                | 19.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.65  | Call         |     |       | 647.00000       | 556                  | 15.73      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.65  | Put          |     |       | 136.00000       | 158                  | 15.73      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.65  | Call         |     |       | 10.00000        | 7                    | 27.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.65  | Put          |     |       | 3,499.00000     | 3,610                | 27.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.45  | Call         |     |       | 800.00000       | 703                  | 15.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.45  | Put          |     |       | 89.00000        | 105                  | 15.89      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 14.75  | Call         |     |       | 9.00000         | 7                    | 27.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.75  | Put          |     |       | 3,599.00000     | 3,709                | 27.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.55   | Call         |     |       | 1,633.00000     | 1,520                | 19.52      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.55   | Put          |     |       | 23.00000        | 22                   | 19.52      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.55  | Call         |     |       | 6.00000         | 4                    | 29.73      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.55  | Put          |     |       | 4,395.00000     | 4,507                | 29.73      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.05  | Call         |     |       | 2.00000         | 2                    | 32.99      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.05  | Put          |     |       | 5,891.00000     | 6,004                | 32.99      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.55  | Call         |     |       | 1.00000         | 1                    | 36.60      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.55  | Put          |     |       | 7,390.00000     | 7,503                | 36.60      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.25   | Call         |     |       | 1,928.00000     | 1,814                | 21.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.25   | Put          |     |       | 17.00000        | 16                   | 21.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.75  | Call         |     |       | 576.00000       | 489                  | 15.65      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.75  | Put          |     |       | 165.00000       | 191                  | 15.65      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.25  | Call         |     |       | 7.00000         | 5                    | 29.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.25  | Put          |     |       | 4,096.00000     | 4,208                | 29.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.75  | Call         |     |       | 3.00000         | 2                    | 32.34      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.75  | Put          |     |       | 5,592.00000     | 5,704                | 32.34      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.25  | Call         |     |       | 1.00000         | 1                    | 35.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.25  | Put          |     |       | 7,090.00000     | 7,203                | 35.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.20  | Call         |     |       | 90.00000        | 65                   | 18.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 12.20  | Put          |     |       | 1,130.00000     | 1,218                | 18.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.10   | Call         |     |       | 2,075.00000     | 1,961                | 22.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.10   | Put          |     |       | 14.00000        | 14                   | 22.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.60  | Call         |     |       | 684.00000       | 591                  | 15.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.60  | Put          |     |       | 123.00000       | 144                  | 15.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.10  | Call         |     |       | 8.00000         | 6                    | 28.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.10  | Put          |     |       | 3,947.00000     | 4,058                | 28.75      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.60  | Call         |     |       | 3.00000         | 2                    | 32.01      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.60  | Put          |     |       | 5,442.00000     | 5,554                | 32.01      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.10  | Call         |     |       | 1.00000         | 1                    | 35.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.10  | Put          |     |       | 6,940.00000     | 7,053                | 35.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.80   | Call         |     |       | 3,361.00000     | 3,250                | 28.78      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.80   | Put          |     |       | 0.00000         | 2                    | 28.78      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.80   | Call         |     |       | 2,370.00000     | 2,256                | 24.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.80   | Put          |     |       | 9.00000         | 9                    | 24.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.80   | Call         |     |       | 1,390.00000     | 1,277                | 17.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.80   | Put          |     |       | 29.00000        | 30                   | 17.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.80  | Call         |     |       | 542.00000       | 457                  | 15.61      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.80  | Put          |     |       | 182.00000       | 210                  | 15.61      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.80  | Call         |     |       | 9.00000         | 7                    | 27.70      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.80  | Put          |     |       | 3,648.00000     | 3,759                | 27.70      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.80  | Call         |     |       | 5.00000         | 3                    | 30.27      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.80  | Put          |     |       | 4,644.00000     | 4,756                | 30.27      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.70   | Call         |     |       | 3,461.00000     | 3,349                | 29.26      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 7.70   | Put          |           | 0.00000         | 2                    | 29.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.70   | Call         |           | 2,469.00000     | 2,355                | 24.50      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.70   | Put          |           | 8.00000         | 8                    | 24.50      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.70   | Call         |           | 1,487.00000     | 1,374                | 18.53      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.70   | Put          |           | 26.00000        | 26                   | 18.53      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.70  | Call         |           | 611.00000       | 522                  | 15.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.70  | Put          |           | 150.00000       | 174                  | 15.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.70  | Call         |           | 10.00000        | 7                    | 27.32      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.70  | Put          |           | 3,549.00000     | 3,660                | 27.32      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.70  | Call         |           | 5.00000         | 4                    | 30.05      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.70  | Put          |           | 4,544.00000     | 4,656                | 30.05      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.65   | Call         |           | 3,511.00000     | 3,399                | 29.50      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.65   | Put          |           | 0.00000         | 2                    | 29.50      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.65   | Call         |           | 2,518.00000     | 2,405                | 24.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.65   | Put          |           | 7.00000         | 7                    | 24.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.65   | Call         |           | 1,536.00000     | 1,422                | 18.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.65   | Put          |           | 25.00000        | 25                   | 18.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.65  | Call         |           | 5.00000         | 4                    | 29.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.65  | Put          |           | 4,494.00000     | 4,606                | 29.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.90   | Call         |           | 3,262.00000     | 3,150                | 28.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.90   | Put          |           | 1.00000         | 2                    | 28.30      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.90   | Call         |           | 2,271.00000     | 2,158                | 23.55      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.90   | Put          |           | 11.00000        | 10                   | 23.55      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.90   | Call         |           | 1,293.00000     | 1,181                | 17.20      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.90   | Put          |           | 32.00000        | 34                   | 17.20      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.90  | Call         |           | 478.00000       | 397                  | 15.53      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.90  | Put          |           | 218.00000       | 250                  | 15.53      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.90  | Call         |           | 9.00000         | 7                    | 28.08      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.90  | Put          |           | 3,748.00000     | 3,859                | 28.08      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.90  | Call         |           | 4.00000         | 3                    | 30.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.90  | Put          |           | 4,744.00000     | 4,856                | 30.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.00   | Call         |           | 3,162.00000     | 3,050                | 27.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.00   | Put          |           | 1.00000         | 3                    | 27.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.00   | Call         |           | 2,173.00000     | 2,060                | 23.08      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.00   | Put          |           | 12.00000        | 12                   | 23.08      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.00  | Call         |           | 1,197.00000     | 1,086                | 16.54      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.00  | Put          |           | 36.00000        | 38                   | 16.54      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.00  | Call         |           | 8.00000         | 6                    | 28.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.00  | Put          |           | 3,847.00000     | 3,959                | 28.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.00  | Call         |           | 4.00000         | 3                    | 30.71      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.00  | Put          |           | 4,843.00000     | 4,955                | 30.71      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.10   | Call         |           | 3,063.00000     | 2,951                | 27.35      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.10   | Put          |           | 3.00000         | 3                    | 27.35      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.10  | Call         |           | 1,101.00000     | 994                  | 16.17      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.10  | Put          |           | 41.00000        | 46                   | 16.17      | 0.00  | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 16.10  | Call         |     |       | 4.00000         | 3                    | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.10  | Put          |     |       | 4,943.00000     | 5,055                | 30.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.05   | Call         |     |       | 3,113.00000     | 3,000                | 27.58      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.05   | Put          |     |       | 2.00000         | 3                    | 27.58      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.05   | Call         |     |       | 2,124.00000     | 2,011                | 22.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.05   | Put          |     |       | 13.00000        | 13                   | 22.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.05  | Call         |     |       | 1,149.00000     | 1,038                | 16.21      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.05  | Put          |     |       | 38.00000        | 41                   | 16.21      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.05  | Call         |     |       | 8.00000         | 6                    | 28.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.05  | Put          |     |       | 3,897.00000     | 4,009                | 28.64      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.05  | Call         |     |       | 4.00000         | 3                    | 30.81      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.05  | Put          |     |       | 4,893.00000     | 5,005                | 30.81      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.85   | Call         |     |       | 3,311.00000     | 3,200                | 28.54      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.85   | Put          |     |       | 1.00000         | 2                    | 28.54      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.85   | Call         |     |       | 2,321.00000     | 2,207                | 23.79      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.85   | Put          |     |       | 10.00000        | 10                   | 23.79      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.85   | Call         |     |       | 1,342.00000     | 1,229                | 17.53      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.85   | Put          |     |       | 31.00000        | 32                   | 17.53      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.85  | Call         |     |       | 510.00000       | 427                  | 15.57      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.85  | Put          |     |       | 199.00000       | 229                  | 15.57      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.85  | Call         |     |       | 5.00000         | 3                    | 30.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.85  | Put          |     |       | 4,694.00000     | 4,806                | 30.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.75   | Call         |     |       | 3,411.00000     | 3,299                | 29.02      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.75   | Put          |     |       | 0.00000         | 2                    | 29.02      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.75   | Call         |     |       | 2,419.00000     | 2,306                | 24.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.75   | Put          |     |       | 9.00000         | 8                    | 24.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.75   | Call         |     |       | 1,438.00000     | 1,326                | 18.20      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.75   | Put          |     |       | 28.00000        | 28                   | 18.20      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.75  | Call         |     |       | 5.00000         | 4                    | 30.16      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.75  | Put          |     |       | 4,594.00000     | 4,706                | 30.16      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.60   | Call         |     |       | 3,561.00000     | 3,449                | 29.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.60   | Put          |     |       | 0.00000         | 1                    | 29.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.60   | Call         |     |       | 2,568.00000     | 2,454                | 24.98      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.60   | Put          |     |       | 7.00000         | 7                    | 24.98      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.60   | Call         |     |       | 1,585.00000     | 1,471                | 19.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.60   | Put          |     |       | 24.00000        | 23                   | 19.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.60  | Call         |     |       | 5.00000         | 4                    | 29.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.60  | Put          |     |       | 4,445.00000     | 4,556                | 29.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.60   | Call         |     |       | 3,561.00000     | 3,449                | 29.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.60   | Put          |     |       | 0.00000         | 1                    | 29.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.50   | Call         |     |       | 3,661.00000     | 3,549                | 30.22      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.50   | Put          |     |       | 0.00000         | 1                    | 30.22      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.50   | Call         |     |       | 2,667.00000     | 2,553                | 25.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.50   | Put          |     |       | 6.00000         | 6                    | 25.45      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.50   | Call         |     |       | 1,682.00000     | 1,569                | 19.86      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 9.50   | Put          |           | 22.00000        | 21                   | 19.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.50  | Call         |           | 760.00000       | 665                  | 15.85      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.50  | Put          |           | 99.00000        | 117                  | 15.85      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.50  | Call         |           | 11.00000        | 8                    | 26.57      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.50  | Put          |           | 3,350.00000     | 3,460                | 26.57      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.50  | Call         |           | 6.00000         | 4                    | 29.62      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.50  | Put          |           | 4,345.00000     | 4,457                | 29.62      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.30   | Call         |           | 3,861.00000     | 3,748                | 31.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.30   | Put          |           | 0.00000         | 1                    | 31.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.30   | Call         |           | 2,865.00000     | 2,752                | 26.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.30   | Put          |           | 4.00000         | 4                    | 26.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.30   | Call         |           | 1,879.00000     | 1,764                | 21.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.30   | Put          |           | 18.00000        | 17                   | 21.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.30  | Call         |           | 924.00000       | 823                  | 16.01      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.30  | Put          |           | 63.00000        | 75                   | 16.01      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.30  | Call         |           | 12.00000        | 9                    | 25.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.30  | Put          |           | 3,152.00000     | 3,261                | 25.82      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.30  | Call         |           | 7.00000         | 5                    | 29.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.30  | Put          |           | 4,146.00000     | 4,257                | 29.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.20   | Call         |           | 3,961.00000     | 3,848                | 31.66      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.20   | Put          |           | 0.00000         | 1                    | 31.66      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.20   | Call         |           | 2,964.00000     | 2,851                | 26.87      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.20   | Put          |           | 4.00000         | 4                    | 26.87      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.20   | Call         |           | 1,977.00000     | 1,863                | 21.85      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.20   | Put          |           | 16.00000        | 15                   | 21.85      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.20  | Call         |           | 1,010.00000     | 907                  | 16.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.20  | Put          |           | 49.00000        | 59                   | 16.09      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.20  | Call         |           | 13.00000        | 9                    | 25.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.20  | Put          |           | 3,053.00000     | 3,162                | 25.44      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.20  | Call         |           | 7.00000         | 5                    | 28.97      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.20  | Put          |           | 4,047.00000     | 4,158                | 28.97      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.20  | Call         |           | 2.00000         | 1                    | 33.35      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.20  | Put          |           | 6,041.00000     | 6,154                | 33.35      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.20  | Call         |           | 1.00000         | 1                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.20  | Put          |           | 8,040.00000     | 8,153                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.30  | Call         |           | 2.00000         | 1                    | 33.59      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.30  | Put          |           | 6,141.00000     | 6,254                | 33.59      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.30  | Call         |           | 1.00000         | 1                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.30  | Put          |           | 8,140.00000     | 8,253                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.40   | Call         |           | 3,761.00000     | 3,649                | 30.70      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.40   | Put          |           | 0.00000         | 1                    | 30.70      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.40   | Call         |           | 2,766.00000     | 2,652                | 25.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.40   | Put          |           | 5.00000         | 5                    | 25.92      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.40   | Call         |           | 1,780.00000     | 1,666                | 20.52      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.40   | Put          |           | 20.00000        | 19                   | 20.52      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 10.40  | Call         |     |       | 840.00000       | 742                  | 15.93      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.40  | Put          |     |       | 79.00000        | 94                   | 15.93      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.40  | Call         |     |       | 6.00000         | 5                    | 29.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.40  | Put          |     |       | 4,245.00000     | 4,357                | 29.40      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.40  | Call         |     |       | 2.00000         | 1                    | 33.83      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.40  | Put          |     |       | 6,241.00000     | 6,354                | 33.83      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.40  | Call         |     |       | 1.00000         | 1                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.40  | Put          |     |       | 8,240.00000     | 8,353                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.50  | Call         |     |       | 2.00000         | 1                    | 34.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.50  | Put          |     |       | 6,341.00000     | 6,454                | 34.07      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.50  | Call         |     |       | 1.00000         | 0                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.50  | Put          |     |       | 8,340.00000     | 8,453                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.65  | Call         |     |       | 2.00000         | 1                    | 34.43      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.65  | Put          |     |       | 6,491.00000     | 6,604                | 34.43      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.65  | Call         |     |       | 1.00000         | 0                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.65  | Put          |     |       | 8,490.00000     | 8,603                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.75  | Call         |     |       | 2.00000         | 1                    | 34.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.75  | Put          |     |       | 6,591.00000     | 6,704                | 34.67      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.75  | Call         |     |       | 0.00000         | 0                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.75  | Put          |     |       | 8,590.00000     | 8,703                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.90  | Call         |     |       | 1.00000         | 1                    | 35.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.90  | Put          |     |       | 6,741.00000     | 6,853                | 35.03      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.90  | Call         |     |       | 0.00000         | 0                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.90  | Put          |     |       | 8,740.00000     | 8,853                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.85  | Call         |     |       | 1.00000         | 1                    | 34.91      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.85  | Put          |     |       | 6,691.00000     | 6,803                | 34.91      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.85  | Call         |     |       | 0.00000         | 0                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.85  | Put          |     |       | 8,690.00000     | 8,803                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.60  | Call         |     |       | 2.00000         | 1                    | 34.31      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.60  | Put          |     |       | 6,441.00000     | 6,554                | 34.31      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.60  | Call         |     |       | 1.00000         | 0                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.60  | Put          |     |       | 8,440.00000     | 8,553                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.25   | Call         |     |       | 3,911.00000     | 3,798                | 31.42      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.25   | Put          |     |       | 0.00000         | 1                    | 31.42      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.25   | Call         |     |       | 2,915.00000     | 2,801                | 26.63      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.25   | Put          |     |       | 4.00000         | 4                    | 26.63      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.25  | Call         |     |       | 966.00000       | 864                  | 16.05      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.25  | Put          |     |       | 55.00000        | 67                   | 16.05      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.25  | Call         |     |       | 2.00000         | 1                    | 33.47      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.25  | Put          |     |       | 6,091.00000     | 6,204                | 33.47      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.25  | Call         |     |       | 1.00000         | 1                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.25  | Put          |     |       | 8,090.00000     | 8,203                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.35   | Call         |     |       | 3,811.00000     | 3,699                | 30.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.35   | Put          |     |       | 0.00000         | 1                    | 30.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.35   | Call         |     |       | 2,815.00000     | 2,702                | 26.16      | 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 | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 8.35   | Put          |     |       | 5.00000         | 4                    | 26.16      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.35   | Call         |     |       | 1,829.00000     | 1,715                | 20.85      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.35   | Put          |     |       | 19.00000        | 18                   | 20.85      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.35  | Call         |     |       | 881.00000       | 782                  | 15.97      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.35  | Put          |     |       | 71.00000        | 84                   | 15.97      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.35  | Call         |     |       | 7.00000         | 5                    | 29.29      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.35  | Put          |     |       | 4,196.00000     | 4,307                | 29.29      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.35  | Call         |     |       | 2.00000         | 1                    | 33.71      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.35  | Put          |     |       | 6,191.00000     | 6,304                | 33.71      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.35  | Call         |     |       | 1.00000         | 1                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.35  | Put          |     |       | 8,190.00000     | 8,303                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.45   | Call         |     |       | 3,711.00000     | 3,599                | 30.46      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.45   | Put          |     |       | 0.00000         | 1                    | 30.46      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.45   | Call         |     |       | 2,716.00000     | 2,603                | 25.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.45   | Put          |     |       | 5.00000         | 5                    | 25.69      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.45   | Call         |     |       | 1,731.00000     | 1,617                | 20.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.45   | Put          |     |       | 20.00000        | 20                   | 20.19      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.45  | Call         |     |       | 6.00000         | 5                    | 29.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.45  | Put          |     |       | 4,295.00000     | 4,407                | 29.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.45  | Call         |     |       | 2.00000         | 1                    | 33.95      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.45  | Put          |     |       | 6,291.00000     | 6,404                | 33.95      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.45  | Call         |     |       | 1.00000         | 0                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.45  | Put          |     |       | 8,290.00000     | 8,403                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.80  | Call         |     |       | 1.00000         | 1                    | 34.79      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.80  | Put          |     |       | 6,641.00000     | 6,754                | 34.79      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.80  | Call         |     |       | 0.00000         | 0                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.80  | Put          |     |       | 8,640.00000     | 8,753                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.70  | Call         |     |       | 2.00000         | 1                    | 34.55      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.70  | Put          |     |       | 6,541.00000     | 6,654                | 34.55      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.70  | Call         |     |       | 0.00000         | 0                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.70  | Put          |     |       | 8,540.00000     | 8,653                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.10   | Call         |     |       | 4,061.00000     | 3,948                | 32.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.10   | Put          |     |       | 0.00000         | 1                    | 32.14      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.10  | Call         |     |       | 2.00000         | 2                    | 33.11      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.10  | Put          |     |       | 5,941.00000     | 6,054                | 33.11      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.10  | Call         |     |       | 1.00000         | 1                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.10  | Put          |     |       | 7,940.00000     | 8,053                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.15   | Call         |     |       | 4,011.00000     | 3,898                | 31.90      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.15   | Put          |     |       | 0.00000         | 1                    | 31.90      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.15   | Call         |     |       | 3,014.00000     | 2,901                | 27.11      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.15   | Put          |     |       | 3.00000         | 3                    | 27.11      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.15   | Call         |     |       | 2,026.00000     | 1,912                | 22.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.15   | Put          |     |       | 16.00000        | 14                   | 22.18      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.15  | Call         |     |       | 1,054.00000     | 950                  | 16.13      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 10.15  | Put          |     |       | 43.00000        | 52                   | 16.13      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 14/12/2009 Currency Future | 15.15  | Call         |           | 8.00000         | 6                    | 28.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 15.15  | Put          |           | 3,997.00000     | 4,108                | 28.86      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.15  | Call         |           | 2.00000         | 1                    | 33.23      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.15  | Put          |           | 5,991.00000     | 6,104                | 33.23      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.15  | Call         |           | 1.00000         | 1                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.15  | Put          |           | 7,990.00000     | 8,103                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.05   | Call         |           | 4,111.00000     | 3,998                | 32.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.05   | Put          |           | 0.00000         | 1                    | 32.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.05  | Call         |           | 1.00000         | 1                    | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.05  | Put          |           | 7,890.00000     | 8,003                | 37.80      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.00   | Call         |           | 4,161.00000     | 4,048                | 32.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.00   | Put          |           | 0.00000         | 0                    | 32.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.00  | Call         |           | 2.00000         | 2                    | 32.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 17.00  | Put          |           | 5,841.00000     | 5,954                | 32.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.00  | Call         |           | 1.00000         | 1                    | 37.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 19.00  | Put          |           | 7,840.00000     | 7,953                | 37.68      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 6.95   | Call         |           | 4,211.00000     | 4,098                | 32.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 6.95   | Put          |           | 0.00000         | 0                    | 32.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.95   | Call         |           | 3,212.00000     | 3,100                | 28.06      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 7.95   | Put          |           | 1.00000         | 2                    | 28.06      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.95   | Call         |           | 2,222.00000     | 2,109                | 23.32      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 8.95   | Put          |           | 12.00000        | 11                   | 23.32      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.95   | Call         |           | 1,245.00000     | 1,133                | 16.87      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 9.95   | Put          |           | 34.00000        | 36                   | 16.87      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.95  | Call         |           | 8.00000         | 6                    | 28.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 14.95  | Put          |           | 3,798.00000     | 3,909                | 28.26      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.95  | Call         |           | 2.00000         | 2                    | 32.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 16.95  | Put          |           | 5,791.00000     | 5,904                | 32.77      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.95  | Call         |           | 1.00000         | 1                    | 37.56      | 0.00  | 0                   | 0.00            |
| € / R On 14/12/2009 Currency Future | 18.95  | Put          |           | 7,790.00000     | 7,903                | 37.56      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future |        |              | 11.23560  | 11.34920        |                      | 16.46      | 0.00  | 0                   | 2,625.00        |
| € / R On 15/03/2010 Currency Future | 11.35  | Call         |           | 517.00000       | 461                  | 16.75      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.35  | Put          |           | 518.00000       | 575                  | 16.75      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.25  | Call         |           | 564.00000       | 498                  | 16.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.25  | Put          |           | 465.00000       | 512                  | 16.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.15  | Call         |           | 614.00000       | 544                  | 16.37      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.15  | Put          |           | 415.00000       | 458                  | 16.37      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.40  | Call         |           | 498.00000       | 444                  | 16.89      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.40  | Put          |           | 549.00000       | 608                  | 16.89      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.30  | Call         |           | 541.00000       | 479                  | 16.60      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.30  | Put          |           | 491.00000       | 543                  | 16.60      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.45  | Call         |           | 480.00000       | 427                  | 17.03      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.45  | Put          |           | 581.00000       | 641                  | 17.03      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.55  | Call         |           | 446.00000       | 396                  | 17.31      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.55  | Put          |           | 647.00000       | 710                  | 17.31      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 11.60  | Call         |           | 430.00000       | 381                  | 17.45      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.60  | Put          |           | 681.00000       | 745                  | 17.45      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.50  | Call         |           | 463.00000       | 411                  | 17.17      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.50  | Put          |           | 613.00000       | 675                  | 17.17      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.70  | Call         |           | 399.00000       | 353                  | 17.74      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.70  | Put          |           | 750.00000       | 818                  | 17.74      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.85  | Call         |           | 359.00000       | 316                  | 18.16      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.85  | Put          |           | 859.00000       | 931                  | 18.16      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.80  | Call         |           | 372.00000       | 328                  | 18.02      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.80  | Put          |           | 822.00000       | 893                  | 18.02      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.90  | Call         |           | 346.00000       | 305                  | 18.30      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.90  | Put          |           | 897.00000       | 969                  | 18.30      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.95  | Call         |           | 334.00000       | 294                  | 18.44      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.95  | Put          |           | 935.00000       | 1,009                | 18.44      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.00  | Call         |           | 323.00000       | 284                  | 18.58      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.00  | Put          |           | 973.00000       | 1,048                | 18.58      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.10  | Call         |           | 301.00000       | 265                  | 18.87      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.10  | Put          |           | 1,052.00000     | 1,129                | 18.87      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.60  | Call         |           | 217.00000       | 189                  | 20.28      | 0.00  | 0                   | 13,636.00       |
| € / R On 15/03/2010 Currency Future | 12.60  | Put          |           | 1,468.00000     | 1,554                | 20.28      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.00  | Call         |           | 695.00000       | 619                  | 16.24      | 0.00  | 0                   | 13,636.00       |
| € / R On 15/03/2010 Currency Future | 11.00  | Put          |           | 346.00000       | 384                  | 16.24      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.05  | Call         |           | 312.00000       | 274                  | 18.72      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.05  | Put          |           | 1,012.00000     | 1,088                | 18.72      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.70  | Call         |           | 399.00000       | 353                  | 17.74      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.70  | Put          |           | 750.00000       | 818                  | 17.74      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.75  | Call         |           | 385.00000       | 341                  | 17.88      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.75  | Put          |           | 786.00000       | 855                  | 17.88      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.15  | Call         |           | 291.00000       | 256                  | 19.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.15  | Put          |           | 1,092.00000     | 1,170                | 19.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.20  | Call         |           | 281.00000       | 247                  | 19.15      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.20  | Put          |           | 1,132.00000     | 1,211                | 19.15      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.25  | Call         |           | 272.00000       | 239                  | 19.29      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.25  | Put          |           | 1,173.00000     | 1,253                | 19.29      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.25   | Call         |           | 3,116.00000     | 3,003                | 23.73      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.25   | Put          |           | 17.00000        | 17                   | 23.73      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.25   | Call         |           | 2,134.00000     | 2,022                | 18.64      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.25   | Put          |           | 35.00000        | 36                   | 18.64      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.25  | Call         |           | 1,216.00000     | 1,109                | 15.56      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.25  | Put          |           | 116.00000       | 123                  | 15.56      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.25  | Call         |           | 149.00000       | 129                  | 22.12      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.25  | Put          |           | 2,050.00000     | 2,144                | 22.12      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.25  | Call         |           | 82.00000        | 65                   | 23.73      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.25  | Put          |           | 2,982.00000     | 3,080                | 23.73      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.25  | Call         |           | 48.00000        | 36                   | 25.34      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 15.25  | Put          |     |       | 3,949.00000     | 4,050                | 25.34      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.25  | Call         |     |       | 25.00000        | 19                   | 26.54      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.25  | Put          |     |       | 4,925.00000     | 5,034                | 26.54      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.20   | Call         |     |       | 3,166.00000     | 3,052                | 23.90      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.20   | Put          |     |       | 16.00000        | 16                   | 23.90      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.20   | Call         |     |       | 2,183.00000     | 2,070                | 18.90      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.20   | Put          |     |       | 34.00000        | 35                   | 18.90      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.20  | Call         |     |       | 1,259.00000     | 1,151                | 15.71      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.20  | Put          |     |       | 109.00000       | 116                  | 15.71      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.20  | Call         |     |       | 589.00000       | 521                  | 16.42      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.20  | Put          |     |       | 440.00000       | 485                  | 16.42      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.20  | Call         |     |       | 153.00000       | 133                  | 21.98      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.20  | Put          |     |       | 2,004.00000     | 2,097                | 21.98      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.20  | Call         |     |       | 84.00000        | 67                   | 23.65      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.20  | Put          |     |       | 2,935.00000     | 3,032                | 23.65      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.20  | Call         |     |       | 49.00000        | 37                   | 25.26      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.20  | Put          |     |       | 3,900.00000     | 4,001                | 25.26      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.20  | Call         |     |       | 25.00000        | 20                   | 26.48      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.20  | Put          |     |       | 4,876.00000     | 4,984                | 26.48      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.10   | Call         |     |       | 3,264.00000     | 3,150                | 24.24      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.10   | Put          |     |       | 15.00000        | 14                   | 24.24      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.10   | Call         |     |       | 2,281.00000     | 2,168                | 19.40      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.10   | Put          |     |       | 31.00000        | 32                   | 19.40      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.10  | Call         |     |       | 1,346.00000     | 1,238                | 16.02      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.10  | Put          |     |       | 97.00000        | 103                  | 16.02      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.10  | Call         |     |       | 641.00000       | 568                  | 16.33      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.10  | Put          |     |       | 391.00000       | 433                  | 16.33      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.10  | Call         |     |       | 162.00000       | 140                  | 21.69      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.10  | Put          |     |       | 1,912.00000     | 2,005                | 21.69      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.10  | Call         |     |       | 89.00000        | 72                   | 23.49      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.10  | Put          |     |       | 2,840.00000     | 2,936                | 23.49      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.10  | Call         |     |       | 52.00000        | 39                   | 25.10      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.10  | Put          |     |       | 3,803.00000     | 3,903                | 25.10      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.10  | Call         |     |       | 27.00000        | 21                   | 26.36      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.10  | Put          |     |       | 4,778.00000     | 4,885                | 26.36      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.05   | Call         |     |       | 3,313.00000     | 3,199                | 24.41      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.05   | Put          |     |       | 14.00000        | 14                   | 24.41      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.05   | Call         |     |       | 2,330.00000     | 2,217                | 19.66      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.05   | Put          |     |       | 30.00000        | 31                   | 19.66      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.05  | Call         |     |       | 1,390.00000     | 1,282                | 16.18      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.05  | Put          |     |       | 91.00000        | 97                   | 16.18      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.05  | Call         |     |       | 668.00000       | 593                  | 16.28      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.05  | Put          |     |       | 368.00000       | 408                  | 16.28      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.05  | Call         |     |       | 166.00000       | 144                  | 21.55      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.05  | Put          |     |       | 1,867.00000     | 1,959                | 21.55      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 14.05  | Call         |           | 92.00000        | 74                   | 23.41      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.05  | Put          |           | 2,792.00000     | 2,889                | 23.41      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.05  | Call         |           | 53.00000        | 40                   | 25.02      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.05  | Put          |           | 3,754.00000     | 3,854                | 25.02      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.05  | Call         |           | 28.00000        | 22                   | 26.30      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.05  | Put          |           | 4,729.00000     | 4,836                | 26.30      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.15   | Call         |           | 3,215.00000     | 3,101                | 24.07      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.15   | Put          |           | 15.00000        | 15                   | 24.07      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.15   | Call         |           | 2,232.00000     | 2,119                | 19.15      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.15   | Put          |           | 33.00000        | 33                   | 19.15      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.15  | Call         |           | 1,302.00000     | 1,195                | 15.87      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.15  | Put          |           | 103.00000       | 109                  | 15.87      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.15  | Call         |           | 157.00000       | 136                  | 21.83      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.15  | Put          |           | 1,958.00000     | 2,051                | 21.83      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.15  | Call         |           | 86.00000        | 70                   | 23.57      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.15  | Put          |           | 2,887.00000     | 2,984                | 23.57      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.15  | Call         |           | 51.00000        | 38                   | 25.18      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.15  | Put          |           | 3,852.00000     | 3,952                | 25.18      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.15  | Call         |           | 26.00000        | 20                   | 26.42      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.15  | Put          |           | 4,827.00000     | 4,935                | 26.42      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.90   | Call         |           | 3,461.00000     | 3,347                | 24.92      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.90   | Put          |           | 12.00000        | 11                   | 24.92      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.90   | Call         |           | 2,477.00000     | 2,363                | 20.42      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.90   | Put          |           | 28.00000        | 28                   | 20.42      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.90   | Call         |           | 1,525.00000     | 1,416                | 16.64      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.90   | Put          |           | 76.00000        | 81                   | 16.64      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.90  | Call         |           | 754.00000       | 674                  | 16.15      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.90  | Put          |           | 304.00000       | 338                  | 16.15      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.90  | Call         |           | 181.00000       | 158                  | 21.13      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.90  | Put          |           | 1,732.00000     | 1,822                | 21.13      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.90  | Call         |           | 100.00000       | 82                   | 23.17      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.90  | Put          |           | 2,651.00000     | 2,747                | 23.17      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.90  | Call         |           | 57.00000        | 44                   | 24.78      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.90  | Put          |           | 3,608.00000     | 3,708                | 24.78      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.90  | Call         |           | 31.00000        | 24                   | 26.12      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.90  | Put          |           | 4,582.00000     | 4,688                | 26.12      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.80   | Call         |           | 3,559.00000     | 3,446                | 25.25      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.80   | Put          |           | 10.00000        | 10                   | 25.25      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.80   | Call         |           | 2,575.00000     | 2,461                | 20.93      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.80   | Put          |           | 26.00000        | 26                   | 20.93      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.80   | Call         |           | 1,616.00000     | 1,507                | 16.95      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.80   | Put          |           | 67.00000        | 71                   | 16.95      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.80  | Call         |           | 815.00000       | 732                  | 16.06      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.80  | Put          |           | 266.00000       | 296                  | 16.06      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.80  | Call         |           | 192.00000       | 167                  | 20.85      | 0.00  | 0                   | 0.00            |



| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 12.80  | Put          |           | 1,643.00000     | 1,732                | 20.85      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.80  | Call         |           | 106.00000       | 88                   | 23.00      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.80  | Put          |           | 2,557.00000     | 2,652                | 23.00      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.80  | Call         |           | 60.00000        | 46                   | 24.62      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.80  | Put          |           | 3,511.00000     | 3,611                | 24.62      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.80  | Call         |           | 34.00000        | 25                   | 26.00      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.80  | Put          |           | 4,484.00000     | 4,590                | 26.00      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.85   | Call         |           | 3,510.00000     | 3,396                | 25.08      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.85   | Put          |           | 11.00000        | 11                   | 25.08      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.85   | Call         |           | 2,526.00000     | 2,412                | 20.68      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.85   | Put          |           | 27.00000        | 27                   | 20.68      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.85   | Call         |           | 1,570.00000     | 1,461                | 16.79      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.85   | Put          |           | 71.00000        | 76                   | 16.79      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.85  | Call         |           | 784.00000       | 702                  | 16.10      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.85  | Put          |           | 285.00000       | 317                  | 16.10      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.85  | Call         |           | 186.00000       | 162                  | 20.99      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.85  | Put          |           | 1,687.00000     | 1,777                | 20.99      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.85  | Call         |           | 103.00000       | 85                   | 23.08      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.85  | Put          |           | 2,604.00000     | 2,699                | 23.08      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.85  | Call         |           | 59.00000        | 45                   | 24.70      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.85  | Put          |           | 3,560.00000     | 3,659                | 24.70      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.85  | Call         |           | 32.00000        | 24                   | 26.06      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.85  | Put          |           | 4,533.00000     | 4,639                | 26.06      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.00   | Call         |           | 3,362.00000     | 3,248                | 24.58      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.00   | Put          |           | 13.00000        | 13                   | 24.58      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.00   | Call         |           | 2,379.00000     | 2,265                | 19.91      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.00   | Put          |           | 29.00000        | 30                   | 19.91      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.00  | Call         |           | 1,435.00000     | 1,327                | 16.33      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.00  | Put          |           | 86.00000        | 91                   | 16.33      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.00  | Call         |           | 171.00000       | 149                  | 21.41      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.00  | Put          |           | 1,822.00000     | 1,913                | 21.41      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.00  | Call         |           | 94.00000        | 77                   | 23.33      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.00  | Put          |           | 2,745.00000     | 2,841                | 23.33      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.00  | Call         |           | 55.00000        | 41                   | 24.94      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.00  | Put          |           | 3,705.00000     | 3,806                | 24.94      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.00  | Call         |           | 29.00000        | 22                   | 26.24      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 16.00  | Put          |           | 4,680.00000     | 4,787                | 26.24      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.95   | Call         |           | 3,411.00000     | 3,298                | 24.75      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.95   | Put          |           | 12.00000        | 12                   | 24.75      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.95   | Call         |           | 2,428.00000     | 2,314                | 20.17      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.95   | Put          |           | 28.00000        | 29                   | 20.17      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.95   | Call         |           | 1,480.00000     | 1,371                | 16.48      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.95   | Put          |           | 80.00000        | 86                   | 16.48      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.95  | Call         |           | 724.00000       | 646                  | 16.19      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.95  | Put          |           | 325.00000       | 361                  | 16.19      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 12.95  | Call         |           | 176.00000       | 153                  | 21.27      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.95  | Put          |           | 1,777.00000     | 1,867                | 21.27      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.95  | Call         |           | 97.00000        | 80                   | 23.25      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.95  | Put          |           | 2,698.00000     | 2,794                | 23.25      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.95  | Call         |           | 56.00000        | 42                   | 24.86      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.95  | Put          |           | 3,657.00000     | 3,757                | 24.86      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.95  | Call         |           | 30.00000        | 23                   | 26.18      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.95  | Put          |           | 4,631.00000     | 4,737                | 26.18      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.75   | Call         |           | 3,609.00000     | 3,495                | 25.42      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.75   | Put          |           | 10.00000        | 10                   | 25.42      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.75   | Call         |           | 2,624.00000     | 2,510                | 21.19      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.75   | Put          |           | 25.00000        | 25                   | 21.19      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.75   | Call         |           | 1,662.00000     | 1,553                | 17.10      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.75   | Put          |           | 63.00000        | 67                   | 17.10      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.75  | Call         |           | 847.00000       | 762                  | 16.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.75  | Put          |           | 248.00000       | 276                  | 16.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.75  | Call         |           | 198.00000       | 172                  | 20.70      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.75  | Put          |           | 1,599.00000     | 1,687                | 20.70      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.75  | Call         |           | 110.00000       | 91                   | 22.92      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.75  | Put          |           | 2,511.00000     | 2,605                | 22.92      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.75  | Call         |           | 62.00000        | 48                   | 24.54      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.75  | Put          |           | 3,463.00000     | 3,562                | 24.54      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.75  | Call         |           | 35.00000        | 26                   | 25.94      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.75  | Put          |           | 4,436.00000     | 4,540                | 25.94      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.70   | Call         |           | 3,658.00000     | 3,545                | 25.59      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.70   | Put          |           | 9.00000         | 9                    | 25.59      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.70   | Call         |           | 2,673.00000     | 2,559                | 21.44      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.70   | Put          |           | 24.00000        | 24                   | 21.44      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.70   | Call         |           | 1,708.00000     | 1,599                | 17.25      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.70   | Put          |           | 59.00000        | 63                   | 17.25      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.70  | Call         |           | 880.00000       | 793                  | 15.97      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.70  | Put          |           | 230.00000       | 257                  | 15.97      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.70  | Call         |           | 204.00000       | 178                  | 20.56      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.70  | Put          |           | 1,555.00000     | 1,642                | 20.56      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.70  | Call         |           | 113.00000       | 94                   | 22.84      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.70  | Put          |           | 2,464.00000     | 2,559                | 22.84      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.70  | Call         |           | 64.00000        | 49                   | 24.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.70  | Put          |           | 3,415.00000     | 3,514                | 24.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.70  | Call         |           | 36.00000        | 27                   | 25.88      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.70  | Put          |           | 4,387.00000     | 4,491                | 25.88      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.50   | Call         |           | 3,856.00000     | 3,743                | 26.27      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.50   | Put          |           | 7.00000         | 7                    | 26.27      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.50   | Call         |           | 2,870.00000     | 2,756                | 22.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.50   | Put          |           | 21.00000        | 21                   | 22.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.50   | Call         |           | 1,895.00000     | 1,785                | 17.87      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 9.50   | Put          |           | 45.00000        | 49                   | 17.87      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.50  | Call         |           | 1,018.00000     | 925                  | 15.79      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.50  | Put          |           | 169.00000       | 189                  | 15.79      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.50  | Call         |           | 231.00000       | 202                  | 20.00      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.50  | Put          |           | 1,382.00000     | 1,466                | 20.00      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.50  | Call         |           | 128.00000       | 108                  | 22.52      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.50  | Put          |           | 2,279.00000     | 2,373                | 22.52      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.50  | Call         |           | 71.00000        | 56                   | 24.13      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.50  | Put          |           | 3,222.00000     | 3,320                | 24.13      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.50  | Call         |           | 41.00000        | 30                   | 25.64      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.50  | Put          |           | 4,192.00000     | 4,295                | 25.64      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.35   | Call         |           | 4,005.00000     | 3,891                | 26.77      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.35   | Put          |           | 6.00000         | 6                    | 26.77      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.35   | Call         |           | 3,019.00000     | 2,904                | 23.22      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.35   | Put          |           | 19.00000        | 18                   | 23.22      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.35   | Call         |           | 2,036.00000     | 1,926                | 18.33      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.35   | Put          |           | 37.00000        | 41                   | 18.33      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.35  | Call         |           | 1,131.00000     | 1,033                | 15.65      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.35  | Put          |           | 131.00000       | 147                  | 15.65      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.35  | Call         |           | 255.00000       | 223                  | 19.57      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 12.35  | Put          |           | 1,255.00000     | 1,337                | 19.57      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.35  | Call         |           | 141.00000       | 120                  | 22.28      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.35  | Put          |           | 2,142.00000     | 2,235                | 22.28      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.35  | Call         |           | 77.00000        | 61                   | 23.89      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 14.35  | Put          |           | 3,078.00000     | 3,176                | 23.89      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.35  | Call         |           | 46.00000        | 33                   | 25.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.35  | Put          |           | 4,047.00000     | 4,148                | 25.46      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.35  | Call         |           | 12.00000        | 10                   | 27.91      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.35  | Put          |           | 6,013.00000     | 6,125                | 27.91      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.35  | Call         |           | 6.00000         | 5                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.35  | Put          |           | 8,007.00000     | 8,120                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.50  | Call         |           | 11.00000        | 10                   | 28.15      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.50  | Put          |           | 6,162.00000     | 6,274                | 28.15      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.50  | Call         |           | 6.00000         | 5                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.50  | Put          |           | 8,156.00000     | 8,269                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.60   | Call         |           | 3,757.00000     | 3,644                | 25.93      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.60   | Put          |           | 8.00000         | 8                    | 25.93      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.60   | Call         |           | 2,772.00000     | 2,658                | 21.95      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.60   | Put          |           | 23.00000        | 22                   | 21.95      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.60   | Call         |           | 1,801.00000     | 1,691                | 17.56      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.60   | Put          |           | 52.00000        | 56                   | 17.56      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.60  | Call         |           | 947.00000       | 857                  | 15.88      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.60  | Put          |           | 198.00000       | 222                  | 15.88      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.60  | Call         |           | 120.00000       | 101                  | 22.68      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.60  | Put          |           | 2,371.00000     | 2,465                | 22.68      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 15.60  | Call         |     |       | 39.00000        | 28                   | 25.76      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.60  | Put          |     |       | 4,289.00000     | 4,393                | 25.76      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.60  | Call         |     |       | 11.00000        | 9                    | 28.32      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.60  | Put          |     |       | 6,261.00000     | 6,374                | 28.32      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.60  | Call         |     |       | 5.00000         | 4                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.60  | Put          |     |       | 8,256.00000     | 8,369                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.70  | Call         |     |       | 10.00000        | 9                    | 28.48      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.70  | Put          |     |       | 6,361.00000     | 6,474                | 28.48      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.70  | Call         |     |       | 5.00000         | 4                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.70  | Put          |     |       | 8,356.00000     | 8,468                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.85   | Call         |     |       | 3,510.00000     | 3,396                | 25.08      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.85   | Put          |     |       | 11.00000        | 11                   | 25.08      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.85  | Call         |     |       | 10.00000        | 9                    | 28.72      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.85  | Put          |     |       | 6,511.00000     | 6,623                | 28.72      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.85  | Call         |     |       | 4.00000         | 4                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.85  | Put          |     |       | 8,505.00000     | 8,618                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.95  | Call         |     |       | 9.00000         | 8                    | 28.89      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.95  | Put          |     |       | 6,610.00000     | 6,723                | 28.89      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.95  | Call         |     |       | 4.00000         | 3                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.95  | Put          |     |       | 8,605.00000     | 8,718                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 18.10  | Call         |     |       | 9.00000         | 8                    | 29.13      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 18.10  | Put          |     |       | 6,760.00000     | 6,872                | 29.13      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 20.10  | Call         |     |       | 4.00000         | 3                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 20.10  | Put          |     |       | 8,754.00000     | 8,867                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 18.05  | Call         |     |       | 9.00000         | 8                    | 29.05      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 18.05  | Put          |     |       | 6,710.00000     | 6,822                | 29.05      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 20.05  | Call         |     |       | 4.00000         | 3                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 20.05  | Put          |     |       | 8,704.00000     | 8,817                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.80  | Call         |     |       | 10.00000        | 9                    | 28.64      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.80  | Put          |     |       | 6,461.00000     | 6,573                | 28.64      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.80  | Call         |     |       | 4.00000         | 4                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.80  | Put          |     |       | 8,455.00000     | 8,568                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.45   | Call         |     |       | 3,906.00000     | 3,792                | 26.44      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.45   | Put          |     |       | 7.00000         | 7                    | 26.44      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.45   | Call         |     |       | 2,920.00000     | 2,805                | 22.71      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.45   | Put          |     |       | 21.00000        | 20                   | 22.71      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.45   | Call         |     |       | 1,942.00000     | 1,832                | 18.03      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.45   | Put          |     |       | 42.00000        | 46                   | 18.03      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.45  | Call         |     |       | 1,055.00000     | 960                  | 15.74      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.45  | Put          |     |       | 156.00000       | 174                  | 15.74      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.45  | Call         |     |       | 132.00000       | 112                  | 22.44      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.45  | Put          |     |       | 2,233.00000     | 2,327                | 22.44      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.45  | Call         |     |       | 43.00000        | 31                   | 25.58      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.45  | Put          |     |       | 4,144.00000     | 4,246                | 25.58      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.45  | Call         |     |       | 11.00000        | 10                   | 28.07      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 17.45  | Put          |     |       | 6,112.00000     | 6,224                | 28.07      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.45  | Call         |     |       | 6.00000         | 5                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.45  | Put          |     |       | 8,107.00000     | 8,219                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.40   | Call         |     |       | 3,956.00000     | 3,842                | 26.61      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.40   | Put          |     |       | 6.00000         | 6                    | 26.61      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.40   | Call         |     |       | 2,969.00000     | 2,855                | 22.97      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.40   | Put          |     |       | 20.00000        | 19                   | 22.97      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.40   | Call         |     |       | 1,989.00000     | 1,879                | 18.18      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.40   | Put          |     |       | 40.00000        | 43                   | 18.18      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.40  | Call         |     |       | 1,092.00000     | 996                  | 15.70      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.40  | Put          |     |       | 143.00000       | 160                  | 15.70      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.40  | Call         |     |       | 137.00000       | 116                  | 22.36      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.40  | Put          |     |       | 2,188.00000     | 2,281                | 22.36      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.40  | Call         |     |       | 44.00000        | 32                   | 25.52      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.40  | Put          |     |       | 4,095.00000     | 4,197                | 25.52      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.40  | Call         |     |       | 12.00000        | 10                   | 27.99      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.40  | Put          |     |       | 6,062.00000     | 6,175                | 27.99      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.40  | Call         |     |       | 6.00000         | 5                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.40  | Put          |     |       | 8,057.00000     | 8,169                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.55   | Call         |     |       | 3,807.00000     | 3,693                | 26.10      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.55   | Put          |     |       | 8.00000         | 7                    | 26.10      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.55   | Call         |     |       | 2,821.00000     | 2,707                | 22.21      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.55   | Put          |     |       | 22.00000        | 21                   | 22.21      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.55   | Call         |     |       | 1,848.00000     | 1,738                | 17.72      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.55   | Put          |     |       | 48.00000        | 52                   | 17.72      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.55  | Call         |     |       | 983.00000       | 891                  | 15.83      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.55  | Put          |     |       | 183.00000       | 205                  | 15.83      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.55  | Call         |     |       | 124.00000       | 105                  | 22.60      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.55  | Put          |     |       | 2,325.00000     | 2,419                | 22.60      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.55  | Call         |     |       | 40.00000        | 29                   | 25.70      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.55  | Put          |     |       | 4,241.00000     | 4,344                | 25.70      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.55  | Call         |     |       | 11.00000        | 10                   | 28.24      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.55  | Put          |     |       | 6,212.00000     | 6,324                | 28.24      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.55  | Call         |     |       | 5.00000         | 4                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.55  | Put          |     |       | 8,206.00000     | 8,319                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.75  | Call         |     |       | 10.00000        | 9                    | 28.56      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.75  | Put          |     |       | 6,411.00000     | 6,523                | 28.56      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.75  | Call         |     |       | 5.00000         | 4                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.75  | Put          |     |       | 8,405.00000     | 8,518                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 18.00  | Call         |     |       | 9.00000         | 8                    | 28.97      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 18.00  | Put          |     |       | 6,660.00000     | 6,773                | 28.97      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 20.00  | Call         |     |       | 4.00000         | 3                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 20.00  | Put          |     |       | 8,655.00000     | 8,768                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.90  | Call         |     |       | 10.00000        | 8                    | 28.81      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.90  | Put          |     |       | 6,560.00000     | 6,673                | 28.81      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 19.90  | Call         |     |       | 4.00000         | 3                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.90  | Put          |     |       | 8,555.00000     | 8,668                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.65   | Call         |     |       | 3,708.00000     | 3,594                | 25.76      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.65   | Put          |     |       | 9.00000         | 8                    | 25.76      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.65   | Call         |     |       | 2,723.00000     | 2,609                | 21.70      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.65   | Put          |     |       | 23.00000        | 23                   | 21.70      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.65   | Call         |     |       | 1,754.00000     | 1,645                | 17.41      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.65   | Put          |     |       | 55.00000        | 59                   | 17.41      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.65  | Call         |     |       | 913.00000       | 824                  | 15.92      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.65  | Put          |     |       | 214.00000       | 239                  | 15.92      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.65  | Call         |     |       | 414.00000       | 367                  | 17.59      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 11.65  | Put          |     |       | 715.00000       | 781                  | 17.59      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.65  | Call         |     |       | 117.00000       | 98                   | 22.76      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.65  | Put          |     |       | 2,418.00000     | 2,512                | 22.76      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.65  | Call         |     |       | 37.00000        | 28                   | 25.82      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.65  | Put          |     |       | 4,338.00000     | 4,442                | 25.82      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.65  | Call         |     |       | 10.00000        | 9                    | 28.40      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.65  | Put          |     |       | 6,311.00000     | 6,424                | 28.40      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.65  | Call         |     |       | 5.00000         | 4                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.65  | Put          |     |       | 8,306.00000     | 8,419                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.25   | Call         |     |       | 4,104.00000     | 3,991                | 27.11      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.25   | Put          |     |       | 5.00000         | 5                    | 27.11      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.25  | Call         |     |       | 13.00000        | 11                   | 27.75      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.25  | Put          |     |       | 5,913.00000     | 6,025                | 27.75      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.25  | Call         |     |       | 6.00000         | 6                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.25  | Put          |     |       | 7,907.00000     | 8,020                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.30   | Call         |     |       | 4,055.00000     | 3,941                | 26.94      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.30   | Put          |     |       | 5.00000         | 5                    | 26.94      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.30   | Call         |     |       | 3,067.00000     | 2,953                | 23.48      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 8.30   | Put          |     |       | 18.00000        | 18                   | 23.48      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.30   | Call         |     |       | 2,085.00000     | 1,974                | 18.49      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 9.30   | Put          |     |       | 36.00000        | 38                   | 18.49      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.30  | Call         |     |       | 1,173.00000     | 1,070                | 15.61      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 10.30  | Put          |     |       | 124.00000       | 135                  | 15.61      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.30  | Call         |     |       | 145.00000       | 125                  | 22.20      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 13.30  | Put          |     |       | 2,096.00000     | 2,189                | 22.20      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.30  | Call         |     |       | 47.00000        | 34                   | 25.40      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 15.30  | Put          |     |       | 3,998.00000     | 4,099                | 25.40      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.30  | Call         |     |       | 12.00000        | 11                   | 27.83      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.30  | Put          |     |       | 5,963.00000     | 6,075                | 27.83      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.30  | Call         |     |       | 6.00000         | 5                    | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.30  | Put          |     |       | 7,957.00000     | 8,070                | 31.01      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.15   | Call         |     |       | 4,203.00000     | 4,090                | 27.11      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 7.15   | Put          |     |       | 4.00000         | 4                    | 27.11      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 17.15  | Call         |     |       | 13.00000        | 12                   | 27.63      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| € / R On 15/03/2010 Currency Future | 17.15  | Put          |           | 5,814.00000     | 5,926                | 27.63      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.15  | Call         |           | 6.00000         | 6                    | 30.84      | 0.00  | 0                   | 0.00            |
| € / R On 15/03/2010 Currency Future | 19.15  | Put          |           | 7,807.00000     | 7,920                | 30.84      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future |        |              | 11.42200  | 11.53620        |                      | 16.99      | 0.00  | 0                   | 200.00          |
| € / R On 14/06/2010 Currency Future | 11.55  | Call         |           | 0.00000         | 610                  | 17.34      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 11.55  | Put          |           | 0.00000         | 738                  | 17.34      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 11.45  | Call         |           | 695.00000       | 647                  | 17.10      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 11.45  | Put          |           | 609.00000       | 675                  | 17.10      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 11.50  | Call         |           | 673.00000       | 628                  | 17.22      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 11.50  | Put          |           | 637.00000       | 706                  | 17.22      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 11.90  | Call         |           | 535.00000       | 501                  | 18.15      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 11.90  | Put          |           | 899.00000       | 979                  | 18.15      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 12.00  | Call         |           | 506.00000       | 474                  | 18.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 12.00  | Put          |           | 970.00000       | 1,052                | 18.38      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 12.10  | Call         |           | 480.00000       | 449                  | 18.62      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 12.10  | Put          |           | 1,044.00000     | 1,127                | 18.62      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 7.50   | Call         |           | 4,050.00000     | 3,937                | 24.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 7.50   | Put          |           | 14.00000        | 15                   | 24.49      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 8.50   | Call         |           | 3,065.00000     | 2,952                | 20.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 8.50   | Put          |           | 28.00000        | 30                   | 20.41      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 9.50   | Call         |           | 2,090.00000     | 1,984                | 16.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 9.50   | Put          |           | 54.00000        | 62                   | 16.36      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 10.50  | Call         |           | 1,243.00000     | 1,162                | 15.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 10.50  | Put          |           | 207.00000       | 240                  | 15.94      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 13.50  | Call         |           | 246.00000       | 229                  | 21.83      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 13.50  | Put          |           | 2,210.00000     | 2,307                | 21.83      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 15.50  | Call         |           | 114.00000       | 103                  | 25.57      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 15.50  | Put          |           | 4,078.00000     | 4,181                | 25.57      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 17.50  | Call         |           | 56.00000        | 47                   | 27.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 17.50  | Put          |           | 6,020.00000     | 6,125                | 27.89      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 19.50  | Call         |           | 12.00000        | 11                   | 27.11      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 19.50  | Put          |           | 7,976.00000     | 8,089                | 27.11      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 7.45   | Call         |           | 4,099.00000     | 3,987                | 24.70      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 7.45   | Put          |           | 13.00000        | 15                   | 24.70      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 8.45   | Call         |           | 3,114.00000     | 3,002                | 20.63      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 8.45   | Put          |           | 28.00000        | 30                   | 20.63      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 9.45   | Call         |           | 2,138.00000     | 2,029                | 16.39      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 9.45   | Put          |           | 52.00000        | 57                   | 16.39      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 10.45  | Call         |           | 1,281.00000     | 1,196                | 15.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 10.45  | Put          |           | 195.00000       | 224                  | 15.88      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 13.45  | Call         |           | 251.00000       | 234                  | 21.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 13.45  | Put          |           | 2,165.00000     | 2,262                | 21.74      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 15.45  | Call         |           | 116.00000       | 105                  | 25.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 15.45  | Put          |           | 4,030.00000     | 4,133                | 25.51      | 0.00  | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 17.45  | Call         |           | 57.00000        | 48                   | 27.91      | 0.00  | 0                   | 0.00            |

| Contract Details                    | Strike | Call/<br>Put | MTM       | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value         | Contracts<br>Traded | Oper<br>Interes |
|-------------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|---------------|---------------------|-----------------|
| € / R On 14/06/2010 Currency Future | 17.45  | Put          |           |       | 5,971.00000     | 6,076                | 27.91      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 19.45  | Call         |           |       | 13.00000        | 12                   | 27.11      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 19.45  | Put          |           |       | 7,927.00000     | 8,040                | 27.11      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 7.55   | Call         |           |       | 0.00000         | 3,888                | 24.29      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 7.55   | Put          |           |       | 0.00000         | 16                   | 24.29      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 8.55   | Call         |           |       | 0.00000         | 2,903                | 20.19      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 8.55   | Put          |           |       | 0.00000         | 31                   | 20.19      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 9.55   | Call         |           |       | 0.00000         | 1,939                | 16.33      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 9.55   | Put          |           |       | 0.00000         | 67                   | 16.33      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 10.55  | Call         |           |       | 0.00000         | 1,128                | 16.00      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 10.55  | Put          |           |       | 0.00000         | 256                  | 16.00      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 13.55  | Call         |           |       | 0.00000         | 223                  | 21.93      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 13.55  | Put          |           |       | 0.00000         | 2,351                | 21.93      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 15.55  | Call         |           |       | 0.00000         | 101                  | 25.64      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 15.55  | Put          |           |       | 0.00000         | 4,229                | 25.64      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 17.55  | Call         |           |       | 0.00000         | 45                   | 27.87      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 17.55  | Put          |           |       | 0.00000         | 6,173                | 27.87      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 19.55  | Call         |           |       | 0.00000         | 11                   | 27.11      | 0.00          | 0                   | 0.00            |
| € / R On 14/06/2010 Currency Future | 19.55  | Put          |           |       | 0.00000         | 8,139                | 27.11      | 0.00          | 0                   | 0.00            |
| AL13 On 05/11/2009 Index Future     |        |              | 248.96400 |       | 249.14800       |                      | 0.00       | 0.00          | 0                   | 10.00           |
| ALBI On 05/11/2009 Index Future     |        |              | 298.23600 |       | 299.17300       |                      | 0.00       | 14,911,800.00 | 5                   | 760.00          |
| ALBI On 04/02/2010 Index Future     |        |              | 303.68200 |       | 304.65900       |                      | 0.00       | 0.00          | 0                   | 0.00            |
| CRD1 On 05/11/2009 Index Future     |        |              | 127.91700 |       | 128.09300       |                      | 0.00       | 0.00          | 0                   | 2.00            |
| CRD1 On 04/02/2010 Index Future     |        |              | 130.26000 |       | 130.44100       |                      | 0.00       | 0.00          | 0                   | 0.00            |
| GOVI On 05/11/2009 jGovi            |        |              | 299.91100 |       | 300.85000       |                      | 0.00       | 0.00          | 0                   | 695.00          |
| GOVI On 04/02/2010 jGovi            |        |              | 305.40450 |       | 306.36650       |                      | 0.00       | 0.00          | 0                   | 0.00            |
| ILBI On 05/11/2009 Index Future     |        |              | 362.33400 |       | 362.33400       |                      | 0.00       | 0.00          | 0                   | 3.00            |
| J153 On 31/08/2010 jSwap            |        |              | 7.30559   |       | 7.28799         |                      | 18.25      | 0.00          | 0                   | 0.00            |
| J157 On 15/09/2015 jSwap            |        |              | 8.75100   |       | 8.64700         |                      | 18.25      | 0.00          | 0                   | 0.00            |
| J186 On 21/12/2026 jSwap            |        |              | 8.37500   |       | 8.28300         |                      | 18.25      | 0.00          | 0                   | 0.00            |
| J201 On 22/12/2014 jSwap            |        |              | 8.59800   |       | 8.50800         |                      | 18.25      | 0.00          | 0                   | 0.00            |
| J203 On 15/09/2017 jSwap            |        |              | 8.84800   |       | 8.75900         |                      | 18.25      | 0.00          | 0                   | 0.00            |



| Contract Details                | Strike | Call/<br>Put | MTM       | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| J204 On 21/12/2018 jSwap        |        |              | 8.80400   |       | 8.71700         |                      | 18.25      | 0.00  | 0                   | 0.00            |
| J207 On 15/01/2020 jSwap        |        |              | 8.80800   |       | 8.71400         |                      | 18.25      | 0.00  | 0                   | 0.00            |
| JBAR On 21/12/2005 jBar         |        |              |           |       | 0.00000         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JFRA On 05/11/2009 jFra         |        |              | 6.99500   |       | 6.97000         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JFRA On 04/02/2010 jFra         |        |              | 7.02500   |       | 6.95800         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JFRA On 06/05/2010 jFra         |        |              | 7.14400   |       | 7.07700         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JFRA On 05/08/2010 jFra         |        |              | 7.45700   |       | 7.35700         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JFRA On 04/11/2010 jFra         |        |              | 7.80800   |       | 7.72000         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JN02 On 05/11/2009 jNote        |        |              | 7.70900   |       | 7.62400         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JN02 On 04/02/2010 jNote        |        |              | 7.95700   |       | 7.85800         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JN05 On 05/11/2009 jNote        |        |              | 8.60600   |       | 8.51000         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JN05 On 04/02/2010 jNote        |        |              | 8.74100   |       | 8.63700         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JN10 On 05/11/2009 jNote        |        |              | 8.77600   |       | 8.68100         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JN10 On 04/02/2010 jNote        |        |              | 8.83300   |       | 8.73400         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JROD On 30/09/2009 jRod         |        |              | 6.96000   |       | 6.96100         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JROD On 30/10/2009 jRod         |        |              | 6.87700   |       | 6.87500         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JROD On 30/11/2009 jRod         |        |              | 6.89900   |       | 6.88700         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| JROD On 31/12/2009 jRod         |        |              | 6.99800   |       | 6.99800         |                      | 0.00       | 0.00  | 0                   | 0.00            |
| OTH1 On 05/11/2009 Index Future |        |              | 288.89600 |       | 289.92400       |                      | 0.00       | 0.00  | 0                   | 3.00            |
| OTH1 On 04/02/2010 Index Future |        |              | 294.18800 |       | 295.24000       |                      | 0.00       | 0.00  | 0                   | 0.00            |
| R153 On 05/11/2009 Bond Future  |        |              | 7.33200   |       | 7.31100         |                      | 0.86       | 0.00  | 0                   | 0.00            |
| R153 On 05/11/2009 Bond Future  | 6.50   | Call         |           |       | 2.00000         | 1                    | 0.82       | 0.00  | 0                   | 0.00            |
| R153 On 05/11/2009 Bond Future  | 6.50   | Put          |           |       | 652.00000       | 669                  | 0.82       | 0.00  | 0                   | 0.00            |
| R155 On 05/11/2009 Bond Future  |        |              | 7.53500   |       | 7.52200         |                      | 2.50       | 0.00  | 0                   | 0.00            |
| R155 On 05/11/2009 Bond Future  | 7.75   | Call         |           |       | 613.00000       | 590                  | 2.49       | 0.00  | 0                   | 0.00            |
| R155 On 05/11/2009 Bond Future  | 7.75   | Put          |           |       | 213.00000       | 212                  | 2.49       | 0.00  | 0                   | 0.00            |
| R157 On 05/11/2009 Bond Future  |        |              | 8.30100   |       | 8.25200         |                      | 7.00       | 0.00  | 0                   | 9,350.00        |
| R157 On 05/11/2009 Bond Future  | 7.50   | Call         |           |       | 131.00000       | 98                   | 6.91       | 0.00  | 0                   | 0.00            |
| R157 On 05/11/2009 Bond Future  | 7.50   | Put          |           |       | 4,158.00000     | 4,382                | 6.91       | 0.00  | 0                   | 0.00            |
| R157 On 04/02/2010 Bond Future  |        |              | 8.38400   |       | 8.33200         |                      | 6.75       | 0.00  | 0                   | 0.00            |

| Contract Details               | Strike | Call/<br>Put | MTM     | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------|--------|--------------|---------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R157 On 04/02/2010 Bond Future | 7.75   | Call         |         |       | 935.00000       | 848                  | 6.68       | 0.00  | 0                   | 0.00            |
| R157 On 04/02/2010 Bond Future | 7.75   | Put          |         |       | 3,903.00000     | 4,076                | 6.68       | 0.00  | 0                   | 0.00            |
| R157 On 06/05/2010 Bond Future |        |              | 8.44500 |       | 8.38900         |                      | 6.50       | 0.00  | 0                   | 0.00            |
| R157 On 06/05/2010 Bond Future | 8.50   | Call         |         |       | 2,788.00000     | 2,633                | 6.50       | 0.00  | 0                   | 0.00            |
| R157 On 06/05/2010 Bond Future | 8.50   | Put          |         |       | 2,256.00000     | 2,370                | 6.50       | 0.00  | 0                   | 0.00            |
| R157 On 05/08/2010 Bond Future |        |              | 8.47500 |       | 8.41500         |                      | 6.25       | 0.00  | 0                   | 0.00            |
| R157 On 05/08/2010 Bond Future | 8.75   | Call         |         |       | 3,766.00000     | 3,596                | 6.32       | 0.00  | 0                   | 0.00            |
| R157 On 05/08/2010 Bond Future | 8.75   | Put          |         |       | 2,238.00000     | 2,343                | 6.32       | 0.00  | 0                   | 0.00            |
| R186 On 05/11/2009 Bond Future |        |              | 8.85500 |       | 8.79500         |                      | 14.00      | 0.00  | 0                   | 11,606.00       |
| R186 On 05/11/2009 Bond Future | 8.75   | Call         |         |       | 2,061.00000     | 1,742                | 13.93      | 0.00  | 0                   | 0.00            |
| R186 On 05/11/2009 Bond Future | 8.75   | Put          |         |       | 2,500.00000     | 2,763                | 13.93      | 0.00  | 0                   | 240.00          |
| R186 On 05/11/2009 Bond Future | 9.00   | Call         |         |       | 3,382.00000     | 2,967                | 14.00      | 0.00  | 0                   | 0.00            |
| R186 On 05/11/2009 Bond Future | 9.00   | Put          |         |       | 1,412.00000     | 1,578                | 14.00      | 0.00  | 0                   | 5,000.00        |
| R186 On 05/11/2009 Bond Future | 7.50   | Call         |         |       | 21.00000        | 13                   | 13.78      | 0.00  | 0                   | 5,000.00        |
| R186 On 05/11/2009 Bond Future | 7.50   | Put          |         |       | 13,736.00000    | 14,309               | 13.78      | 0.00  | 0                   | 0.00            |
| R186 On 05/11/2009 Bond Future | 7.75   | Call         |         |       | 74.00000        | 49                   | 13.79      | 0.00  | 0                   | 240.00          |
| R186 On 05/11/2009 Bond Future | 7.75   | Put          |         |       | 10,959.00000    | 11,516               | 13.79      | 0.00  | 0                   | 0.00            |
| R186 On 04/02/2010 Bond Future |        |              | 8.90300 |       | 8.84100         |                      | 14.50      | 0.00  | 0                   | 0.00            |
| R186 On 04/02/2010 Bond Future | 8.25   | Call         |         |       | 1,812.00000     | 1,616                | 14.30      | 0.00  | 0                   | 0.00            |
| R186 On 04/02/2010 Bond Future | 8.25   | Put          |         |       | 7,707.00000     | 8,104                | 14.30      | 0.00  | 0                   | 0.00            |
| R186 On 06/05/2010 Bond Future |        |              | 8.94300 |       | 8.87900         |                      | 13.75      | 0.00  | 0                   | 0.00            |
| R186 On 06/05/2010 Bond Future | 9.00   | Call         |         |       | 5,645.00000     | 5,291                | 13.75      | 0.00  | 0                   | 0.00            |
| R186 On 06/05/2010 Bond Future | 9.00   | Put          |         |       | 4,505.00000     | 4,756                | 13.75      | 0.00  | 0                   | 0.00            |
| R186 On 05/08/2010 Bond Future |        |              | 8.96800 |       | 8.90200         |                      | 13.50      | 0.00  | 0                   | 0.00            |
| R186 On 05/08/2010 Bond Future | 9.25   | Call         |         |       | 7,484.00000     | 7,093                | 13.65      | 0.00  | 0                   | 0.00            |
| R186 On 05/08/2010 Bond Future | 9.25   | Put          |         |       | 4,285.00000     | 4,511                | 13.65      | 0.00  | 0                   | 0.00            |
| R201 On 05/11/2009 Bond Future |        |              | 8.35700 |       | 8.30800         |                      | 6.50       | 0.00  | 0                   | 488.00          |
| R201 On 05/11/2009 Bond Future | 7.50   | Call         |         |       | 76.00000        | 55                   | 6.39       | 0.00  | 0                   | 0.00            |
| R201 On 05/11/2009 Bond Future | 7.50   | Put          |         |       | 3,494.00000     | 3,676                | 6.39       | 0.00  | 0                   | 0.00            |
| R201 On 04/02/2010 Bond Future |        |              | 8.42900 |       | 8.37600         |                      | 6.50       | 0.00  | 0                   | 0.00            |
| R201 On 04/02/2010 Bond Future | 7.50   | Call         |         |       | 421.00000       | 374                  | 6.38       | 0.00  | 0                   | 0.00            |
| R201 On 04/02/2010 Bond Future | 7.50   | Put          |         |       | 3,970.00000     | 4,132                | 6.38       | 0.00  | 0                   | 0.00            |
| R201 On 06/05/2010 Bond Future |        |              | 8.48600 |       | 8.42900         |                      | 6.00       | 0.00  | 0                   | 0.00            |
| R201 On 06/05/2010 Bond Future | 8.50   | Call         |         |       | 2,100.00000     | 1,979                | 6.00       | 0.00  | 0                   | 0.00            |
| R201 On 06/05/2010 Bond Future | 8.50   | Put          |         |       | 1,831.00000     | 1,926                | 6.00       | 0.00  | 0                   | 0.00            |
| R201 On 05/08/2010 Bond Future |        |              | 8.51200 |       | 8.45100         |                      | 5.75       | 0.00  | 0                   | 0.00            |
| R201 On 05/08/2010 Bond Future | 9.00   | Call         |         |       | 3,302.00000     | 3,154                | 5.81       | 0.00  | 0                   | 0.00            |
| R201 On 05/08/2010 Bond Future | 9.00   | Put          |         |       | 1,343.00000     | 1,415                | 5.81       | 0.00  | 0                   | 0.00            |
| R203 On 05/11/2009 Bond Future |        |              | 8.78600 |       | 8.73700         |                      | 11.24      | 0.00  | 0                   | 1,570.00        |
| R203 On 05/11/2009 Bond Future | 7.50   | Call         |         |       | 45.00000        | 32                   | 10.84      | 0.00  | 0                   | 0.00            |
| R203 On 05/11/2009 Bond Future | 7.50   | Put          |         |       | 7,160.00000     | 7,416                | 10.84      | 0.00  | 0                   | 0.00            |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R203 On 04/02/2010 Bond Future |        |              | 8.86000   | 8.80900         |                      | 10.71      | 0.00  | 0                   | 0.00            |
| R203 On 04/02/2010 Bond Future | 8.20   | Call         |           | 1,223.00000     | 1,124                | 10.35      | 0.00  | 0                   | 0.00            |
| R203 On 04/02/2010 Bond Future | 8.20   | Put          |           | 4,551.00000     | 4,724                | 10.35      | 0.00  | 0                   | 0.00            |
| R203 On 06/05/2010 Bond Future |        |              | 8.91700   | 8.86300         |                      | 10.43      | 0.00  | 0                   | 0.00            |
| R203 On 06/05/2010 Bond Future | 9.00   | Call         |           | 3,557.00000     | 3,390                | 10.43      | 0.00  | 0                   | 0.00            |
| R203 On 06/05/2010 Bond Future | 9.00   | Put          |           | 2,847.00000     | 2,960                | 10.43      | 0.00  | 0                   | 0.00            |
| R203 On 05/08/2010 Bond Future |        |              | 8.95200   | 8.89600         |                      | 10.19      | 0.00  | 0                   | 0.00            |
| R203 On 05/08/2010 Bond Future | 9.25   | Call         |           | 4,755.00000     | 4,576                | 10.34      | 0.00  | 0                   | 0.00            |
| R203 On 05/08/2010 Bond Future | 9.25   | Put          |           | 2,980.00000     | 3,086                | 10.34      | 0.00  | 0                   | 0.00            |
| R204 On 05/11/2009 Bond Future |        |              | 8.79200   | 8.74200         |                      | 12.28      | 0.00  | 0                   | 2,868.00        |
| R204 On 05/11/2009 Bond Future | 7.50   | Call         |           | 47.00000        | 33                   | 11.84      | 0.00  | 0                   | 0.00            |
| R204 On 05/11/2009 Bond Future | 7.50   | Put          |           | 7,903.00000     | 8,189                | 11.84      | 0.00  | 0                   | 0.00            |
| R204 On 04/02/2010 Bond Future |        |              | 8.85500   | 8.80300         |                      | 12.25      | 0.00  | 0                   | 0.00            |
| R204 On 04/02/2010 Bond Future | 8.20   | Call         |           | 1,354.00000     | 1,243                | 11.83      | 0.00  | 0                   | 0.00            |
| R204 On 04/02/2010 Bond Future | 8.20   | Put          |           | 4,984.00000     | 5,177                | 11.83      | 0.00  | 0                   | 0.00            |
| R204 On 06/05/2010 Bond Future |        |              | 8.90700   | 8.85300         |                      | 11.48      | 0.00  | 0                   | 0.00            |
| R204 On 06/05/2010 Bond Future | 9.00   | Call         |           | 3,944.00000     | 3,759                | 11.48      | 0.00  | 0                   | 0.00            |
| R204 On 06/05/2010 Bond Future | 9.00   | Put          |           | 3,104.00000     | 3,228                | 11.48      | 0.00  | 0                   | 0.00            |
| R204 On 05/08/2010 Bond Future |        |              | 8.94100   | 8.88400         |                      | 10.77      | 0.00  | 0                   | 0.00            |
| R204 On 05/08/2010 Bond Future | 9.25   | Call         |           | 4,950.00000     | 4,747                | 10.93      | 0.00  | 0                   | 0.00            |
| R204 On 05/08/2010 Bond Future | 9.25   | Put          |           | 2,920.00000     | 3,037                | 10.93      | 0.00  | 0                   | 0.00            |
| R206 On 05/11/2009 Bond Future |        |              | 8.41300   | 8.37400         |                      | 5.75       | 0.00  | 0                   | 1,121.00        |
| R206 On 05/11/2009 Bond Future | 7.50   | Call         |           | 51.00000        | 39                   | 5.65       | 0.00  | 0                   | 0.00            |
| R206 On 05/11/2009 Bond Future | 7.50   | Put          |           | 3,082.00000     | 3,203                | 5.65       | 0.00  | 0                   | 0.00            |
| R206 On 04/02/2010 Bond Future |        |              | 8.49900   | 8.45700         |                      | 5.75       | 0.00  | 0                   | 0.00            |
| R206 On 04/02/2010 Bond Future | 7.50   | Call         |           | 321.00000       | 291                  | 5.64       | 0.00  | 0                   | 0.00            |
| R206 On 04/02/2010 Bond Future | 7.50   | Put          |           | 3,467.00000     | 3,572                | 5.64       | 0.00  | 0                   | 0.00            |
| R206 On 06/05/2010 Bond Future |        |              | 8.57500   | 8.53000         |                      | 5.25       | 0.00  | 0                   | 0.00            |
| R206 On 06/05/2010 Bond Future | 8.75   | Call         |           | 1,988.00000     | 1,903                | 5.28       | 0.00  | 0                   | 0.00            |
| R206 On 06/05/2010 Bond Future | 8.75   | Put          |           | 1,322.00000     | 1,374                | 5.28       | 0.00  | 0                   | 0.00            |
| R206 On 05/08/2010 Bond Future |        |              | 8.61800   | 8.56800         |                      | 4.75       | 0.00  | 0                   | 0.00            |
| R206 On 05/08/2010 Bond Future | 9.00   | Call         |           | 2,407.00000     | 2,314                | 4.80       | 0.00  | 0                   | 0.00            |
| R206 On 05/08/2010 Bond Future | 9.00   | Put          |           | 1,181.00000     | 1,230                | 4.80       | 0.00  | 0                   | 0.00            |
| R207 On 05/11/2009 Bond Future |        |              | 8.94100   | 8.89100         |                      | 13.50      | 0.00  | 0                   | 600.00          |
| R207 On 05/11/2009 Bond Future | 7.50   | Call         |           | 27.00000        | 18                   | 13.06      | 0.00  | 0                   | 0.00            |
| R207 On 05/11/2009 Bond Future | 7.50   | Put          |           | 9,115.00000     | 9,412                | 13.06      | 0.00  | 0                   | 0.00            |
| R207 On 04/02/2010 Bond Future |        |              | 9.00200   | 8.95100         |                      | 13.50      | 0.00  | 0                   | 0.00            |
| R207 On 04/02/2010 Bond Future | 8.25   | Call         |           | 1,230.00000     | 1,126                | 13.10      | 0.00  | 0                   | 0.00            |
| R207 On 04/02/2010 Bond Future | 8.25   | Put          |           | 5,579.00000     | 5,781                | 13.10      | 0.00  | 0                   | 0.00            |
| R207 On 06/05/2010 Bond Future |        |              | 9.05700   | 9.00400         |                      | 12.75      | 0.00  | 0                   | 0.00            |
| R207 On 06/05/2010 Bond Future | 9.25   | Call         |           | 4,423.00000     | 4,227                | 12.93      | 0.00  | 0                   | 0.00            |

| Contract Details                | Strike | Call/<br>Put | MTM       | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| R207 On 06/05/2010 Bond Future  | 9.25   | Put          |           |       | 2,987.00000     | 3,103                | 12.93      | 0.00  | 0                   | 0.00            |
| R207 On 05/08/2010 Bond Future  |        |              | 9.09500   |       | 9.03900         |                      | 12.00      | 0.00  | 0                   | 0.00            |
| R207 On 05/08/2010 Bond Future  | 9.50   | Call         |           |       | 5,424.00000     | 5,211                | 12.18      | 0.00  | 0                   | 0.00            |
| R207 On 05/08/2010 Bond Future  | 9.50   | Put          |           |       | 2,804.00000     | 2,915                | 12.18      | 0.00  | 0                   | 0.00            |
| R208 On 05/11/2009 Bond Future  |        |              | 8.93900   |       | 8.89000         |                      | 13.00      | 0.00  | 0                   | 5,008.00        |
| R208 On 05/11/2009 Bond Future  | 7.75   | Call         |           |       | 37.00000        | 25                   | 12.76      | 0.00  | 0                   | 0.00            |
| R208 On 05/11/2009 Bond Future  | 7.75   | Put          |           |       | 7,696.00000     | 7,994                | 12.76      | 0.00  | 0                   | 0.00            |
| R208 On 04/02/2010 Bond Future  |        |              | 8.99700   |       | 8.94600         |                      | 12.75      | 0.00  | 0                   | 0.00            |
| R208 On 04/02/2010 Bond Future  | 8.50   | Call         |           |       | 1,492.00000     | 1,366                | 12.51      | 0.00  | 0                   | 0.00            |
| R208 On 04/02/2010 Bond Future  | 8.50   | Put          |           |       | 4,337.00000     | 4,528                | 12.51      | 0.00  | 0                   | 0.00            |
| R208 On 06/05/2010 Bond Future  |        |              | 9.04500   |       | 8.99200         |                      | 12.75      | 0.00  | 0                   | 0.00            |
| R208 On 06/05/2010 Bond Future  | 9.25   | Call         |           |       | 4,217.00000     | 4,012                | 12.75      | 0.00  | 0                   | 0.00            |
| R208 On 06/05/2010 Bond Future  | 9.25   | Put          |           |       | 2,652.00000     | 2,772                | 12.75      | 0.00  | 0                   | 0.00            |
| R208 On 05/08/2010 Bond Future  |        |              | 9.07700   |       | 9.02200         |                      | 12.50      | 0.00  | 0                   | 0.00            |
| R208 On 05/08/2010 Bond Future  | 9.50   | Call         |           |       | 5,587.00000     | 5,367                | 12.63      | 0.00  | 0                   | 0.00            |
| R208 On 05/08/2010 Bond Future  | 9.50   | Put          |           |       | 2,758.00000     | 2,869                | 12.63      | 0.00  | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future  |        |              | 8.39400   |       | 8.33400         |                      | 18.25      | 0.00  | 0                   | 3,023.00        |
| R209 On 05/11/2009 Bond Future  | 9.00   | Call         |           |       | 5,770.00000     | 5,295                | 18.59      | 0.00  | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future  | 9.00   | Put          |           |       | 314.00000       | 357                  | 18.59      | 0.00  | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future  | 7.50   | Call         |           |       | 136.00000       | 93                   | 17.97      | 0.00  | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future  | 7.50   | Put          |           |       | 7,965.00000     | 8,441                | 17.97      | 0.00  | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future  | 7.00   | Call         |           |       | 10.00000        | 6                    | 17.98      | 0.00  | 0                   | 5,000.00        |
| R209 On 05/11/2009 Bond Future  | 7.00   | Put          |           |       | 13,148.00000    | 13,662               | 17.98      | 0.00  | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future  | 7.25   | Call         |           |       | 42.00000        | 26                   | 17.98      | 0.00  | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future  | 7.25   | Put          |           |       | 10,463.00000    | 10,966               | 17.98      | 0.00  | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future  | 9.75   | Call         |           |       | 10,901.00000    | 10,385               | 19.20      | 0.00  | 0                   | 0.00            |
| R209 On 05/11/2009 Bond Future  | 9.75   | Put          |           |       | 20.00000        | 22                   | 19.20      | 0.00  | 0                   | 2,970.00        |
| R209 On 04/02/2010 Bond Future  |        |              | 8.42100   |       | 8.36000         |                      | 18.00      | 0.00  | 0                   | 0.00            |
| R209 On 04/02/2010 Bond Future  | 7.50   | Call         |           |       | 913.00000       | 796                  | 17.69      | 0.00  | 0                   | 2,500.00        |
| R209 On 04/02/2010 Bond Future  | 7.50   | Put          |           |       | 8,952.00000     | 9,359                | 17.69      | 0.00  | 0                   | 0.00            |
| R209 On 04/02/2010 Bond Future  | 10.00  | Call         |           |       | 12,593.00000    | 12,097               | 19.19      | 0.00  | 0                   | 0.00            |
| R209 On 04/02/2010 Bond Future  | 10.00  | Put          |           |       | 289.00000       | 316                  | 19.19      | 0.00  | 0                   | 0.00            |
| R209 On 06/05/2010 Bond Future  |        |              | 8.44000   |       | 8.37700         |                      | 18.00      | 0.00  | 0                   | 0.00            |
| R209 On 06/05/2010 Bond Future  | 8.50   | Call         |           |       | 4,926.00000     | 4,607                | 18.00      | 0.00  | 0                   | 0.00            |
| R209 On 06/05/2010 Bond Future  | 8.50   | Put          |           |       | 3,880.00000     | 4,100                | 18.00      | 0.00  | 0                   | 0.00            |
| R209 On 05/08/2010 Bond Future  |        |              | 8.44700   |       | 8.38200         |                      | 17.75      | 0.00  | 0                   | 0.00            |
| R209 On 05/08/2010 Bond Future  | 8.75   | Call         |           |       | 6,885.00000     | 6,527                | 17.95      | 0.00  | 0                   | 0.00            |
| R209 On 05/08/2010 Bond Future  | 8.75   | Put          |           |       | 3,829.00000     | 4,026                | 17.95      | 0.00  | 0                   | 0.00            |
| TRT1 On 05/11/2009 Index Future |        |              | 296.14100 |       | 297.06700       |                      | 0.00       | 0.00  | 0                   | 100.00          |
| TRT1 On 04/02/2010 Index Future |        |              | 301.56500 |       | 302.51400       |                      | 0.00       | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future |        |              | 6.46720   | 6.54740         |                      | 15.00      | 0.00  | 0                   | 4,604.00        |
| ZAAD On 14/12/2009 Currency Future | 6.55   | Call         |           | 195.00000       | 150                  | 15.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.55   | Put          |           | 198.00000       | 233                  | 15.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.50   | Call         |           | 223.00000       | 169                  | 15.27      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.50   | Put          |           | 176.00000       | 202                  | 15.27      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.45   | Call         |           | 253.00000       | 190                  | 15.00      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.45   | Put          |           | 155.00000       | 172                  | 15.00      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.40   | Call         |           | 285.00000       | 219                  | 15.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.40   | Put          |           | 137.00000       | 152                  | 15.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.45   | Call         |           | 253.00000       | 190                  | 15.00      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.45   | Put          |           | 155.00000       | 172                  | 15.00      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.60   | Call         |           | 175.00000       | 134                  | 15.81      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.60   | Put          |           | 228.00000       | 267                  | 15.81      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.55   | Call         |           | 195.00000       | 150                  | 15.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.55   | Put          |           | 198.00000       | 233                  | 15.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.65   | Call         |           | 157.00000       | 119                  | 16.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.65   | Put          |           | 260.00000       | 302                  | 16.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.65   | Call         |           | 157.00000       | 119                  | 16.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.65   | Put          |           | 260.00000       | 302                  | 16.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.75   | Call         |           | 126.00000       | 94                   | 16.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.75   | Put          |           | 329.00000       | 377                  | 16.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.70   | Call         |           | 141.00000       | 106                  | 16.36      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.70   | Put          |           | 293.00000       | 339                  | 16.36      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.85   | Call         |           | 101.00000       | 74                   | 17.17      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.85   | Put          |           | 404.00000       | 457                  | 17.17      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.85   | Call         |           | 101.00000       | 74                   | 17.17      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.85   | Put          |           | 404.00000       | 457                  | 17.17      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.80   | Call         |           | 113.00000       | 84                   | 16.90      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.80   | Put          |           | 366.00000       | 416                  | 16.90      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.80   | Call         |           | 113.00000       | 84                   | 16.90      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.80   | Put          |           | 366.00000       | 416                  | 16.90      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.90   | Call         |           | 91.00000        | 66                   | 17.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.90   | Put          |           | 443.00000       | 499                  | 17.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.40   | Call         |           | 285.00000       | 219                  | 15.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.40   | Put          |           | 137.00000       | 152                  | 15.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.35   | Call         |           | 318.00000       | 251                  | 15.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.35   | Put          |           | 121.00000       | 133                  | 15.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.70   | Call         |           | 141.00000       | 106                  | 16.36      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.70   | Put          |           | 293.00000       | 339                  | 16.36      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.30   | Call         |           | 353.00000       | 284                  | 15.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.30   | Put          |           | 106.00000       | 117                  | 15.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.30   | Call         |           | 353.00000       | 284                  | 15.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.30   | Put          |           | 106.00000       | 117                  | 15.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.25   | Call         |           | 390.00000       | 319                  | 16.12      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.25   | Put          |           | 93.00000        | 102                  | 16.12      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 6.90   | Call         |           | 91.00000        | 66                   | 17.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.90   | Put          |           | 443.00000       | 499                  | 17.44      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.00   | Call         |           | 73.00000        | 53                   | 17.99      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.00   | Put          |           | 526.00000       | 586                  | 17.99      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.10   | Call         |           | 59.00000        | 42                   | 18.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.10   | Put          |           | 612.00000       | 675                  | 18.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.20   | Call         |           | 48.00000        | 34                   | 19.08      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.20   | Put          |           | 700.00000       | 767                  | 19.08      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.30   | Call         |           | 39.00000        | 28                   | 19.62      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.30   | Put          |           | 791.00000       | 860                  | 19.62      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.95   | Call         |           | 81.00000        | 59                   | 17.72      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.95   | Put          |           | 484.00000       | 542                  | 17.72      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.05   | Call         |           | 66.00000        | 47                   | 18.26      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.05   | Put          |           | 568.00000       | 630                  | 18.26      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.15   | Call         |           | 53.00000        | 38                   | 18.80      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.15   | Put          |           | 656.00000       | 721                  | 18.80      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.95   | Call         |           | 81.00000        | 59                   | 17.72      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.95   | Put          |           | 484.00000       | 542                  | 17.72      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.15   | Call         |           | 53.00000        | 38                   | 18.80      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.15   | Put          |           | 656.00000       | 721                  | 18.80      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.25   | Call         |           | 43.00000        | 31                   | 19.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.25   | Put          |           | 746.00000       | 813                  | 19.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.05   | Call         |           | 66.00000        | 47                   | 18.26      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 7.05   | Put          |           | 568.00000       | 630                  | 18.26      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.85   | Call         |           | 5,697.00000     | 5,617                | 23.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.85   | Put          |           | 0.00000         | 0                    | 23.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.35   | Call         |           | 4,197.00000     | 4,117                | 23.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.35   | Put          |           | 0.00000         | 0                    | 23.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.85   | Call         |           | 2,697.00000     | 2,617                | 26.51      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.85   | Put          |           | 0.00000         | 0                    | 26.51      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.35   | Call         |           | 1,204.00000     | 1,124                | 21.46      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.35   | Put          |           | 7.00000         | 7                    | 21.46      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.35   | Call         |           | 7.00000         | 5                    | 25.33      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.35   | Put          |           | 1,809.00000     | 1,888                | 25.33      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.85   | Call         |           | 1.00000         | 1                    | 31.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.85   | Put          |           | 3,304.00000     | 3,384                | 31.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.35  | Call         |           | 0.00000         | 0                    | 37.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.35  | Put          |           | 4,803.00000     | 4,883                | 37.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.85  | Call         |           | 0.00000         | 0                    | 43.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.85  | Put          |           | 6,303.00000     | 6,383                | 43.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.60   | Call         |           | 5,947.00000     | 5,867                | 23.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.60   | Put          |           | 0.00000         | 0                    | 23.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.10   | Call         |           | 4,447.00000     | 4,367                | 23.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.10   | Put          |           | 0.00000         | 0                    | 23.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.60   | Call         |           | 2,947.00000     | 2,867                | 25.35      | 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 | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 3.60   | Put          |           | 0.00000         | 0                    | 25.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.10   | Call         |           | 1,451.00000     | 1,371                | 23.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.10   | Put          |           | 4.00000         | 4                    | 23.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.10   | Call         |           | 9.00000         | 7                    | 23.97      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.10   | Put          |           | 1,562.00000     | 1,640                | 23.97      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.60   | Call         |           | 1.00000         | 1                    | 30.43      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.60   | Put          |           | 3,054.00000     | 3,134                | 30.43      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.10  | Call         |           | 0.00000         | 0                    | 36.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.10  | Put          |           | 4,553.00000     | 4,633                | 36.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.60  | Call         |           | 0.00000         | 0                    | 43.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.60  | Put          |           | 6,053.00000     | 6,133                | 43.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.55   | Call         |           | 5,997.00000     | 5,917                | 23.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 0.55   | Put          |           | 0.00000         | 0                    | 23.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.05   | Call         |           | 4,497.00000     | 4,417                | 23.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.05   | Put          |           | 0.00000         | 0                    | 23.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.55   | Call         |           | 2,997.00000     | 2,917                | 25.12      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.55   | Put          |           | 0.00000         | 0                    | 25.12      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.05   | Call         |           | 1,501.00000     | 1,420                | 24.08      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.05   | Put          |           | 3.00000         | 3                    | 24.08      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.05   | Call         |           | 10.00000        | 7                    | 23.70      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.05   | Put          |           | 1,513.00000     | 1,590                | 23.70      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.55   | Call         |           | 1.00000         | 1                    | 30.23      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 9.55   | Put          |           | 3,004.00000     | 3,084                | 30.23      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.05  | Call         |           | 0.00000         | 0                    | 36.50      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 11.05  | Put          |           | 4,503.00000     | 4,583                | 36.50      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.55  | Call         |           | 0.00000         | 0                    | 43.07      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.55  | Put          |           | 6,003.00000     | 6,083                | 43.07      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.10   | Call         |           | 508.00000       | 434                  | 16.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.10   | Put          |           | 61.00000        | 67                   | 16.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.20   | Call         |           | 428.00000       | 356                  | 16.40      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.20   | Put          |           | 81.00000        | 89                   | 16.40      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.90   | Call         |           | 681.00000       | 604                  | 18.07      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.90   | Put          |           | 33.00000        | 37                   | 18.07      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.00   | Call         |           | 593.00000       | 517                  | 17.51      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.00   | Put          |           | 45.00000        | 50                   | 17.51      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.15   | Call         |           | 468.00000       | 394                  | 16.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.15   | Put          |           | 70.00000        | 77                   | 16.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.20   | Call         |           | 428.00000       | 356                  | 16.40      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.20   | Put          |           | 81.00000        | 89                   | 16.40      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.05   | Call         |           | 550.00000       | 475                  | 17.23      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.05   | Put          |           | 53.00000        | 58                   | 17.23      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.35   | Call         |           | 318.00000       | 251                  | 15.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 6.35   | Put          |           | 121.00000       | 133                  | 15.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.95   | Call         |           | 636.00000       | 560                  | 17.79      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.95   | Put          |           | 39.00000        | 43                   | 17.79      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 3.35   | Call         |           | 3,197.00000     | 3,117                | 24.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.35   | Put          |           | 0.00000         | 0                    | 24.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.35   | Call         |           | 2,198.00000     | 2,118                | 28.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.35   | Put          |           | 0.00000         | 0                    | 28.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.35  | Call         |           | 1.00000         | 0                    | 33.39      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.35  | Put          |           | 3,803.00000     | 3,883                | 33.39      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.35  | Call         |           | 0.00000         | 0                    | 42.38      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.35  | Put          |           | 5,803.00000     | 5,883                | 42.38      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.35  | Call         |           | 0.00000         | 0                    | 47.29      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.35  | Put          |           | 7,803.00000     | 7,883                | 47.29      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.45   | Call         |           | 4,097.00000     | 4,017                | 23.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.45   | Put          |           | 0.00000         | 0                    | 23.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.45   | Call         |           | 3,097.00000     | 3,017                | 24.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.45   | Put          |           | 0.00000         | 0                    | 24.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.45   | Call         |           | 2,098.00000     | 2,018                | 29.30      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.45   | Put          |           | 1.00000         | 1                    | 29.30      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.45   | Call         |           | 1,106.00000     | 1,026                | 20.59      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.45   | Put          |           | 8.00000         | 9                    | 20.59      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.45   | Call         |           | 6.00000         | 4                    | 25.87      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.45   | Put          |           | 1,908.00000     | 1,987                | 25.87      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.45  | Call         |           | 1.00000         | 0                    | 33.79      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.45  | Put          |           | 3,903.00000     | 3,983                | 33.79      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.45  | Call         |           | 0.00000         | 0                    | 42.83      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.45  | Put          |           | 5,903.00000     | 5,983                | 42.83      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.45  | Call         |           | 0.00000         | 0                    | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.45  | Put          |           | 7,903.00000     | 7,983                | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.50   | Call         |           | 4,047.00000     | 3,967                | 23.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.50   | Put          |           | 0.00000         | 0                    | 23.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.50   | Call         |           | 3,047.00000     | 2,967                | 24.88      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.50   | Put          |           | 0.00000         | 0                    | 24.88      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.50   | Call         |           | 2,048.00000     | 1,968                | 28.87      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.50   | Put          |           | 1.00000         | 1                    | 28.87      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.50   | Call         |           | 1,057.00000     | 977                  | 20.31      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.50   | Put          |           | 9.00000         | 10                   | 20.31      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.50   | Call         |           | 5.00000         | 4                    | 26.07      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.50   | Put          |           | 1,958.00000     | 2,037                | 26.07      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.50  | Call         |           | 1.00000         | 0                    | 34.02      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.50  | Put          |           | 3,953.00000     | 4,033                | 34.02      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.50  | Call         |           | 0.00000         | 0                    | 42.95      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.50  | Put          |           | 5,953.00000     | 6,033                | 42.95      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.50  | Call         |           | 0.00000         | 0                    | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.50  | Put          |           | 7,953.00000     | 8,033                | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.55   | Call         |           | 3,997.00000     | 3,917                | 23.61      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.55   | Put          |           | 0.00000         | 0                    | 23.61      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.55   | Call         |           | 1,998.00000     | 1,918                | 28.43      | 0.00  | 0                   | 0.00            |



| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 4.55   | Put          |           | 1.00000         | 1                    | 28.43      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.55   | Call         |           | 1,008.00000     | 929                  | 20.03      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.55   | Put          |           | 11.00000        | 12                   | 20.03      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.55   | Call         |           | 5.00000         | 4                    | 26.27      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.55   | Put          |           | 2,008.00000     | 2,086                | 26.27      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.55  | Call         |           | 1.00000         | 0                    | 34.24      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.55  | Put          |           | 4,003.00000     | 4,083                | 34.24      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.55  | Call         |           | 0.00000         | 0                    | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.55  | Put          |           | 8,003.00000     | 8,083                | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.60   | Call         |           | 3,947.00000     | 3,867                | 23.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.60   | Put          |           | 0.00000         | 0                    | 23.66      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.60   | Call         |           | 1,948.00000     | 1,868                | 28.00      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.60   | Put          |           | 1.00000         | 1                    | 28.00      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.60   | Call         |           | 960.00000       | 881                  | 19.75      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.60   | Put          |           | 13.00000        | 14                   | 19.75      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.60   | Call         |           | 5.00000         | 3                    | 26.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.60   | Put          |           | 2,057.00000     | 2,136                | 26.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.60  | Call         |           | 1.00000         | 0                    | 34.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.60  | Put          |           | 4,053.00000     | 4,133                | 34.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.60  | Call         |           | 0.00000         | 0                    | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.60  | Put          |           | 8,053.00000     | 8,133                | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.65   | Call         |           | 3,897.00000     | 3,817                | 23.72      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.65   | Put          |           | 0.00000         | 0                    | 23.72      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.65   | Call         |           | 2,897.00000     | 2,817                | 25.58      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.65   | Put          |           | 0.00000         | 0                    | 25.58      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.65   | Call         |           | 1,899.00000     | 1,818                | 27.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.65   | Put          |           | 1.00000         | 1                    | 27.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.65   | Call         |           | 912.00000       | 834                  | 19.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.65   | Put          |           | 15.00000        | 17                   | 19.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.65   | Call         |           | 4.00000         | 3                    | 26.67      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.65   | Put          |           | 2,107.00000     | 2,186                | 26.67      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.65  | Call         |           | 0.00000         | 0                    | 34.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.65  | Put          |           | 4,103.00000     | 4,183                | 34.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.65  | Call         |           | 0.00000         | 0                    | 43.30      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.65  | Put          |           | 6,103.00000     | 6,183                | 43.30      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.65  | Call         |           | 0.00000         | 0                    | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.65  | Put          |           | 8,103.00000     | 8,183                | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.40   | Call         |           | 4,147.00000     | 4,067                | 23.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.40   | Put          |           | 0.00000         | 0                    | 23.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.40   | Call         |           | 3,147.00000     | 3,067                | 24.59      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.40   | Put          |           | 0.00000         | 0                    | 24.59      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.40   | Call         |           | 2,148.00000     | 2,068                | 29.07      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.40   | Put          |           | 1.00000         | 0                    | 29.07      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.40   | Call         |           | 1,155.00000     | 1,075                | 21.03      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.40   | Put          |           | 7.00000         | 8                    | 21.03      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 8.40   | Call         |     |       | 6.00000         | 5                    | 25.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.40   | Put          |     |       | 1,859.00000     | 1,937                | 25.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.40  | Call         |     |       | 1.00000         | 0                    | 33.59      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.40  | Put          |     |       | 3,853.00000     | 3,933                | 33.59      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.40  | Call         |     |       | 0.00000         | 0                    | 42.61      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.40  | Put          |     |       | 5,853.00000     | 5,933                | 42.61      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.40  | Call         |     |       | 0.00000         | 0                    | 47.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.40  | Put          |     |       | 7,853.00000     | 7,933                | 47.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.70   | Call         |     |       | 3,847.00000     | 3,767                | 23.78      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.70   | Put          |     |       | 0.00000         | 0                    | 23.78      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.70   | Call         |     |       | 2,847.00000     | 2,767                | 25.81      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.70   | Put          |     |       | 0.00000         | 0                    | 25.81      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.70   | Call         |     |       | 1,849.00000     | 1,769                | 27.12      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.70   | Put          |     |       | 1.00000         | 1                    | 27.12      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.70   | Call         |     |       | 865.00000       | 787                  | 19.19      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.70   | Put          |     |       | 18.00000        | 20                   | 19.19      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.70   | Call         |     |       | 4.00000         | 3                    | 26.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.70   | Put          |     |       | 2,157.00000     | 2,236                | 26.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.70  | Call         |     |       | 0.00000         | 0                    | 34.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.70  | Put          |     |       | 4,153.00000     | 4,233                | 34.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.70  | Call         |     |       | 0.00000         | 0                    | 43.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.70  | Put          |     |       | 6,153.00000     | 6,233                | 43.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.70  | Call         |     |       | 0.00000         | 0                    | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.70  | Put          |     |       | 8,153.00000     | 8,233                | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.75   | Call         |     |       | 3,797.00000     | 3,717                | 23.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.75   | Put          |     |       | 0.00000         | 0                    | 23.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.75   | Call         |     |       | 2,797.00000     | 2,717                | 26.05      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.75   | Put          |     |       | 0.00000         | 0                    | 26.05      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.75   | Call         |     |       | 1,799.00000     | 1,719                | 26.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.75   | Put          |     |       | 2.00000         | 2                    | 26.69      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.75   | Call         |     |       | 818.00000       | 740                  | 18.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.75   | Put          |     |       | 21.00000        | 23                   | 18.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.75   | Call         |     |       | 4.00000         | 3                    | 27.06      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.75   | Put          |     |       | 2,206.00000     | 2,285                | 27.06      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.75  | Call         |     |       | 0.00000         | 0                    | 35.15      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.75  | Put          |     |       | 4,203.00000     | 4,283                | 35.15      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.75  | Call         |     |       | 0.00000         | 0                    | 43.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.75  | Put          |     |       | 6,203.00000     | 6,283                | 43.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.75  | Call         |     |       | 0.00000         | 0                    | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.75  | Put          |     |       | 8,203.00000     | 8,283                | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.90   | Call         |     |       | 3,647.00000     | 3,567                | 24.01      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.90   | Put          |     |       | 0.00000         | 0                    | 24.01      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.90   | Call         |     |       | 2,647.00000     | 2,567                | 26.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.90   | Put          |     |       | 0.00000         | 0                    | 26.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.90   | Call         |     |       | 1,650.00000     | 1,569                | 25.38      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/12/2009 Currency Future | 4.90   | Put          |           | 2.00000         | 2                    | 25.38      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.90   | Call         |           | 3.00000         | 2                    | 27.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.90   | Put          |           | 2,356.00000     | 2,435                | 27.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.90  | Call         |           | 0.00000         | 0                    | 35.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.90  | Put          |           | 4,353.00000     | 4,433                | 35.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.90  | Call         |           | 0.00000         | 0                    | 43.89      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.90  | Put          |           | 6,353.00000     | 6,433                | 43.89      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.90  | Call         |           | 0.00000         | 0                    | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.90  | Put          |           | 8,353.00000     | 8,433                | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.80   | Call         |           | 3,747.00000     | 3,667                | 23.90      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.80   | Put          |           | 0.00000         | 0                    | 23.90      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.80   | Call         |           | 2,747.00000     | 2,667                | 26.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 3.80   | Put          |           | 0.00000         | 0                    | 26.28      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.80   | Call         |           | 1,749.00000     | 1,669                | 26.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.80   | Put          |           | 2.00000         | 2                    | 26.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.80   | Call         |           | 772.00000       | 694                  | 18.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.80   | Put          |           | 24.00000        | 27                   | 18.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.80   | Call         |           | 4.00000         | 3                    | 27.26      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.80   | Put          |           | 2,256.00000     | 2,335                | 27.26      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.80  | Call         |           | 0.00000         | 0                    | 35.37      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.80  | Put          |           | 4,253.00000     | 4,333                | 35.37      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.80  | Call         |           | 0.00000         | 0                    | 43.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 12.80  | Put          |           | 6,253.00000     | 6,333                | 43.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.80  | Call         |           | 0.00000         | 0                    | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.80  | Put          |           | 8,253.00000     | 8,333                | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.85   | Call         |           | 3,697.00000     | 3,617                | 23.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 2.85   | Put          |           | 0.00000         | 0                    | 23.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.85   | Call         |           | 1,699.00000     | 1,619                | 25.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 4.85   | Put          |           | 2.00000         | 2                    | 25.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.85   | Call         |           | 726.00000       | 649                  | 18.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 5.85   | Put          |           | 29.00000        | 32                   | 18.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.85   | Call         |           | 3.00000         | 2                    | 27.46      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 8.85   | Put          |           | 2,306.00000     | 2,385                | 27.46      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.85  | Call         |           | 0.00000         | 0                    | 35.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 10.85  | Put          |           | 4,303.00000     | 4,383                | 35.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.85  | Call         |           | 0.00000         | 0                    | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/12/2009 Currency Future | 14.85  | Put          |           | 8,303.00000     | 8,383                | 47.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future |        |              | 6.52390   | 6.60470         |                      | 16.01      | 0.00  | 0                   | 118.00          |
| ZAAD On 15/03/2010 Currency Future | 6.60   | Call         |           | 310.00000       | 258                  | 16.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.60   | Put          |           | 306.00000       | 334                  | 16.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.55   | Call         |           | 335.00000       | 277                  | 16.23      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.55   | Put          |           | 280.00000       | 303                  | 16.23      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.60   | Call         |           | 310.00000       | 258                  | 16.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.60   | Put          |           | 306.00000       | 334                  | 16.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.50   | Call         |           | 360.00000       | 297                  | 16.01      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 6.50   | Put          |           | 256.00000       | 273                  | 16.01      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.45   | Call         |           | 387.00000       | 323                  | 16.05      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.45   | Put          |           | 232.00000       | 249                  | 16.05      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.65   | Call         |           | 291.00000       | 241                  | 16.67      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.65   | Put          |           | 336.00000       | 367                  | 16.67      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.70   | Call         |           | 273.00000       | 225                  | 16.89      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.70   | Put          |           | 368.00000       | 401                  | 16.89      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.70   | Call         |           | 273.00000       | 225                  | 16.89      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.70   | Put          |           | 368.00000       | 401                  | 16.89      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.80   | Call         |           | 240.00000       | 196                  | 17.32      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.80   | Put          |           | 435.00000       | 472                  | 17.32      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.75   | Call         |           | 255.00000       | 210                  | 17.11      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.75   | Put          |           | 401.00000       | 436                  | 17.11      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.80   | Call         |           | 240.00000       | 196                  | 17.32      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.80   | Put          |           | 435.00000       | 472                  | 17.32      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.90   | Call         |           | 211.00000       | 171                  | 17.76      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.90   | Put          |           | 506.00000       | 547                  | 17.76      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.85   | Call         |           | 225.00000       | 183                  | 17.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.85   | Put          |           | 470.00000       | 509                  | 17.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.95   | Call         |           | 198.00000       | 160                  | 17.98      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.95   | Put          |           | 543.00000       | 586                  | 17.98      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.40   | Call         |           | 415.00000       | 350                  | 16.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.40   | Put          |           | 211.00000       | 226                  | 16.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.30   | Call         |           | 476.00000       | 409                  | 16.16      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.30   | Put          |           | 171.00000       | 185                  | 16.16      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 7.00   | Call         |           | 186.00000       | 150                  | 18.20      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 7.00   | Put          |           | 581.00000       | 626                  | 18.20      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 7.10   | Call         |           | 164.00000       | 132                  | 18.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 7.10   | Put          |           | 660.00000       | 708                  | 18.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.20   | Call         |           | 542.00000       | 473                  | 16.23      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.20   | Put          |           | 137.00000       | 149                  | 16.23      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.15   | Call         |           | 576.00000       | 507                  | 16.27      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.15   | Put          |           | 122.00000       | 133                  | 16.27      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.25   | Call         |           | 508.00000       | 440                  | 16.20      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.25   | Put          |           | 153.00000       | 166                  | 16.20      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.35   | Call         |           | 445.00000       | 379                  | 16.12      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.35   | Put          |           | 190.00000       | 205                  | 16.12      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.05   | Call         |           | 649.00000       | 579                  | 16.34      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.05   | Put          |           | 95.00000        | 105                  | 16.34      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.00   | Call         |           | 688.00000       | 616                  | 16.38      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.00   | Put          |           | 83.00000        | 92                   | 16.38      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.10   | Call         |           | 612.00000       | 542                  | 16.31      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.10   | Put          |           | 108.00000       | 118                  | 16.31      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.20   | Call         |           | 542.00000       | 473                  | 16.23      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.20   | Put          |           | 137.00000       | 149                  | 16.23      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 6.30   | Call         |     |       | 476.00000       | 409                  | 16.16      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 6.30   | Put          |     |       | 171.00000       | 185                  | 16.16      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.40   | Call         |     |       | 4,205.00000     | 4,124                | 24.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.40   | Put          |     |       | 0.00000         | 0                    | 24.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.40   | Call         |     |       | 3,205.00000     | 3,124                | 30.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.40   | Put          |     |       | 0.00000         | 0                    | 30.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.40   | Call         |     |       | 2,208.00000     | 2,127                | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.40   | Put          |     |       | 4.00000         | 3                    | 24.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.40   | Call         |     |       | 1,222.00000     | 1,141                | 17.46      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.40   | Put          |     |       | 17.00000        | 17                   | 17.46      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.40   | Call         |     |       | 44.00000        | 35                   | 24.32      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.40   | Put          |     |       | 1,839.00000     | 1,911                | 24.32      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.40  | Call         |     |       | 5.00000         | 4                    | 27.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.40  | Put          |     |       | 3,800.00000     | 3,880                | 27.93      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.40  | Call         |     |       | 1.00000         | 1                    | 32.21      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.40  | Put          |     |       | 5,797.00000     | 5,877                | 32.21      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.40  | Call         |     |       | 1.00000         | 0                    | 36.16      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.40  | Put          |     |       | 7,796.00000     | 7,877                | 36.16      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.50   | Call         |     |       | 4,105.00000     | 4,024                | 24.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.50   | Put          |     |       | 0.00000         | 0                    | 24.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.50   | Call         |     |       | 3,105.00000     | 3,024                | 30.90      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.50   | Put          |     |       | 0.00000         | 0                    | 30.90      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.50   | Call         |     |       | 2,109.00000     | 2,027                | 23.90      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.50   | Put          |     |       | 4.00000         | 4                    | 23.90      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.50   | Call         |     |       | 1,125.00000     | 1,044                | 16.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.50   | Put          |     |       | 20.00000        | 21                   | 16.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.50   | Call         |     |       | 40.00000        | 32                   | 24.75      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.50   | Put          |     |       | 1,936.00000     | 2,008                | 24.75      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.50  | Call         |     |       | 5.00000         | 3                    | 28.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.50  | Put          |     |       | 3,900.00000     | 3,980                | 28.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.50  | Call         |     |       | 1.00000         | 1                    | 32.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.50  | Put          |     |       | 5,897.00000     | 5,977                | 32.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.50  | Call         |     |       | 1.00000         | 0                    | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.50  | Put          |     |       | 7,896.00000     | 7,977                | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.55   | Call         |     |       | 4,055.00000     | 3,974                | 24.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.55   | Put          |     |       | 0.00000         | 0                    | 24.77      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.55   | Call         |     |       | 3,055.00000     | 2,974                | 30.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.55   | Put          |     |       | 1.00000         | 1                    | 30.55      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.55   | Call         |     |       | 2,059.00000     | 1,978                | 23.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.55   | Put          |     |       | 5.00000         | 4                    | 23.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.55   | Call         |     |       | 1,076.00000     | 998                  | 16.71      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.55   | Put          |     |       | 22.00000        | 24                   | 16.71      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.55   | Call         |     |       | 39.00000        | 30                   | 24.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.55   | Put          |     |       | 1,984.00000     | 2,056                | 24.84      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.55  | Call         |     |       | 4.00000         | 3                    | 28.21      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 10.55  | Put          |           | 3,950.00000     | 4,029                | 28.21      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.55  | Call         |           | 1.00000         | 1                    | 32.52      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.55  | Put          |           | 5,947.00000     | 6,027                | 32.52      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.55  | Call         |           | 0.00000         | 0                    | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.55  | Put          |           | 7,946.00000     | 8,027                | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.60   | Call         |           | 4,005.00000     | 3,924                | 25.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.60   | Put          |           | 0.00000         | 0                    | 25.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.60   | Call         |           | 3,006.00000     | 2,924                | 30.20      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.60   | Put          |           | 1.00000         | 1                    | 30.20      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.60   | Call         |           | 2,010.00000     | 1,928                | 23.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.60   | Put          |           | 5.00000         | 4                    | 23.18      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.60   | Call         |           | 1,028.00000     | 953                  | 16.67      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.60   | Put          |           | 24.00000        | 29                   | 16.67      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.60   | Call         |           | 38.00000        | 28                   | 24.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.60   | Put          |           | 2,033.00000     | 2,104                | 24.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.60  | Call         |           | 4.00000         | 3                    | 28.32      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.60  | Put          |           | 4,000.00000     | 4,079                | 28.32      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.60  | Call         |           | 1.00000         | 1                    | 32.62      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.60  | Put          |           | 5,997.00000     | 6,077                | 32.62      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.60  | Call         |           | 0.00000         | 0                    | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.60  | Put          |           | 7,996.00000     | 8,076                | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.60   | Call         |           | 1,028.00000     | 953                  | 16.67      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.60   | Put          |           | 24.00000        | 29                   | 16.67      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.70   | Call         |           | 3,905.00000     | 3,824                | 25.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.70   | Put          |           | 0.00000         | 0                    | 25.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.70   | Call         |           | 2,906.00000     | 2,825                | 29.50      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.70   | Put          |           | 1.00000         | 1                    | 29.50      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.70   | Call         |           | 1,910.00000     | 1,829                | 22.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.70   | Put          |           | 6.00000         | 5                    | 22.47      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.70   | Call         |           | 938.00000       | 864                  | 16.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.70   | Put          |           | 33.00000        | 40                   | 16.60      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.70   | Call         |           | 33.00000        | 25                   | 25.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.70   | Put          |           | 2,129.00000     | 2,201                | 25.09      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.70  | Call         |           | 4.00000         | 3                    | 28.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.70  | Put          |           | 4,099.00000     | 4,179                | 28.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.70  | Call         |           | 1.00000         | 1                    | 32.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.70  | Put          |           | 6,097.00000     | 6,177                | 32.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.70  | Call         |           | 0.00000         | 0                    | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.70  | Put          |           | 8,096.00000     | 8,176                | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.65   | Call         |           | 3,955.00000     | 3,874                | 25.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.65   | Put          |           | 0.00000         | 0                    | 25.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.65   | Call         |           | 2,956.00000     | 2,875                | 29.85      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.65   | Put          |           | 1.00000         | 1                    | 29.85      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.65   | Call         |           | 1,960.00000     | 1,878                | 22.82      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.65   | Put          |           | 5.00000         | 5                    | 22.82      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 5.65   | Call         |     |       | 983.00000       | 908                  | 16.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.65   | Put          |     |       | 28.00000        | 34                   | 16.63      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.65   | Call         |     |       | 35.00000        | 27                   | 25.00      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.65   | Put          |     |       | 2,081.00000     | 2,153                | 25.00      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.65  | Call         |     |       | 4.00000         | 3                    | 28.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.65  | Put          |     |       | 4,049.00000     | 4,129                | 28.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.65  | Call         |     |       | 1.00000         | 1                    | 32.72      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.65  | Put          |     |       | 6,047.00000     | 6,127                | 32.72      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.65  | Call         |     |       | 0.00000         | 0                    | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.65  | Put          |     |       | 8,046.00000     | 8,126                | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.45   | Call         |     |       | 4,155.00000     | 4,074                | 24.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.45   | Put          |     |       | 0.00000         | 0                    | 24.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.45   | Call         |     |       | 3,155.00000     | 3,074                | 30.58      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.45   | Put          |     |       | 0.00000         | 0                    | 30.58      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.45   | Call         |     |       | 2,159.00000     | 2,077                | 24.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.45   | Put          |     |       | 4.00000         | 3                    | 24.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.45   | Call         |     |       | 1,173.00000     | 1,093                | 17.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.45   | Put          |     |       | 18.00000        | 19                   | 17.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.45   | Call         |     |       | 42.00000        | 33                   | 24.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.45   | Put          |     |       | 1,887.00000     | 1,959                | 24.53      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.45  | Call         |     |       | 5.00000         | 4                    | 28.02      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.45  | Put          |     |       | 3,850.00000     | 3,930                | 28.02      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.45  | Call         |     |       | 1.00000         | 1                    | 32.31      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.45  | Put          |     |       | 5,847.00000     | 5,927                | 32.31      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.45  | Call         |     |       | 1.00000         | 0                    | 36.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.45  | Put          |     |       | 7,846.00000     | 7,927                | 36.25      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.75   | Call         |     |       | 3,855.00000     | 3,774                | 26.06      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.75   | Put          |     |       | 0.00000         | 0                    | 26.06      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.75   | Call         |     |       | 2,856.00000     | 2,775                | 29.15      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.75   | Put          |     |       | 1.00000         | 1                    | 29.15      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.75   | Call         |     |       | 1,861.00000     | 1,779                | 22.11      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.75   | Put          |     |       | 6.00000         | 5                    | 22.11      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.75   | Call         |     |       | 894.00000       | 820                  | 16.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.75   | Put          |     |       | 40.00000        | 46                   | 16.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.75   | Call         |     |       | 31.00000        | 24                   | 25.17      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.75   | Put          |     |       | 2,177.00000     | 2,250                | 25.17      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.75  | Call         |     |       | 4.00000         | 3                    | 28.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.75  | Put          |     |       | 4,149.00000     | 4,229                | 28.64      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.75  | Call         |     |       | 1.00000         | 1                    | 32.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.75  | Put          |     |       | 6,146.00000     | 6,227                | 32.91      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.75  | Call         |     |       | 0.00000         | 0                    | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.75  | Put          |     |       | 8,146.00000     | 8,226                | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.85   | Call         |     |       | 3,755.00000     | 3,674                | 26.71      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.85   | Put          |     |       | 0.00000         | 0                    | 26.71      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.85   | Call         |     |       | 2,756.00000     | 2,675                | 28.45      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 3.85   | Put          |           | 1.00000         | 1                    | 28.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.85   | Call         |           | 1,762.00000     | 1,680                | 21.39      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.85   | Put          |           | 7.00000         | 7                    | 21.39      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.85   | Call         |           | 809.00000       | 736                  | 16.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.85   | Put          |           | 54.00000        | 62                   | 16.49      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.85   | Call         |           | 28.00000        | 21                   | 25.34      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.85   | Put          |           | 2,273.00000     | 2,347                | 25.34      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.85  | Call         |           | 4.00000         | 3                    | 28.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.85  | Put          |           | 4,249.00000     | 4,329                | 28.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.85  | Call         |           | 1.00000         | 1                    | 33.11      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.85  | Put          |           | 6,246.00000     | 6,327                | 33.11      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.85  | Call         |           | 0.00000         | 0                    | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.85  | Put          |           | 8,246.00000     | 8,326                | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.95   | Call         |           | 3,655.00000     | 3,574                | 27.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.95   | Put          |           | 0.00000         | 0                    | 27.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.95   | Call         |           | 2,656.00000     | 2,575                | 27.75      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.95   | Put          |           | 2.00000         | 1                    | 27.75      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.95   | Call         |           | 1,663.00000     | 1,582                | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.95   | Put          |           | 8.00000         | 8                    | 20.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.95   | Call         |           | 727.00000       | 655                  | 16.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.95   | Put          |           | 72.00000        | 81                   | 16.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.95   | Call         |           | 25.00000        | 18                   | 25.51      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.95   | Put          |           | 2,370.00000     | 2,445                | 25.51      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.95  | Call         |           | 3.00000         | 2                    | 29.07      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.95  | Put          |           | 4,349.00000     | 4,429                | 29.07      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.95  | Call         |           | 1.00000         | 1                    | 33.31      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.95  | Put          |           | 6,346.00000     | 6,427                | 33.31      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.95  | Call         |           | 0.00000         | 0                    | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.95  | Put          |           | 8,346.00000     | 8,426                | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.90   | Call         |           | 3,705.00000     | 3,624                | 27.03      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.90   | Put          |           | 0.00000         | 0                    | 27.03      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.90   | Call         |           | 2,706.00000     | 2,625                | 28.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.90   | Put          |           | 1.00000         | 1                    | 28.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.90   | Call         |           | 1,713.00000     | 1,631                | 21.04      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.90   | Put          |           | 8.00000         | 7                    | 21.04      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.90   | Call         |           | 767.00000       | 695                  | 16.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.90   | Put          |           | 63.00000        | 71                   | 16.45      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.90   | Call         |           | 26.00000        | 20                   | 25.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.90   | Put          |           | 2,322.00000     | 2,396                | 25.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.90  | Call         |           | 3.00000         | 3                    | 28.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.90  | Put          |           | 4,299.00000     | 4,379                | 28.96      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.90  | Call         |           | 1.00000         | 1                    | 33.21      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.90  | Put          |           | 6,296.00000     | 6,377                | 33.21      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.90  | Call         |           | 0.00000         | 0                    | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.90  | Put          |           | 8,296.00000     | 8,376                | 36.35      | 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 | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 15/03/2010 Currency Future | 2.80   | Call         |           | 3,805.00000     | 3,724                | 26.38      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 2.80   | Put          |           | 0.00000         | 0                    | 26.38      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.80   | Call         |           | 2,806.00000     | 2,725                | 28.80      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 3.80   | Put          |           | 1.00000         | 1                    | 28.80      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.80   | Call         |           | 1,811.00000     | 1,730                | 21.75      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 4.80   | Put          |           | 7.00000         | 6                    | 21.75      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.80   | Call         |           | 851.00000       | 778                  | 16.52      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 5.80   | Put          |           | 46.00000        | 54                   | 16.52      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.80   | Call         |           | 30.00000        | 22                   | 25.26      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 8.80   | Put          |           | 2,225.00000     | 2,298                | 25.26      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.80  | Call         |           | 4.00000         | 3                    | 28.75      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 10.80  | Put          |           | 4,199.00000     | 4,279                | 28.75      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.80  | Call         |           | 1.00000         | 1                    | 33.01      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 12.80  | Put          |           | 6,196.00000     | 6,277                | 33.01      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.80  | Call         |           | 0.00000         | 0                    | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 15/03/2010 Currency Future | 14.80  | Put          |           | 8,196.00000     | 8,276                | 36.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future |        |              | 6.57090   | 6.64910         |                      | 16.35      | 0.00  | 0                   | 100.00          |
| ZAAD On 14/06/2010 Currency Future | 6.65   | Call         |           | 396.00000       | 335                  | 16.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 6.65   | Put          |           | 397.00000       | 414                  | 16.73      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 6.60   | Call         |           | 418.00000       | 353                  | 16.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 6.60   | Put          |           | 369.00000       | 383                  | 16.54      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 6.55   | Call         |           | 442.00000       | 373                  | 16.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 6.55   | Put          |           | 342.00000       | 352                  | 16.35      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 6.50   | Call         |           | 466.00000       | 396                  | 16.29      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 6.50   | Put          |           | 317.00000       | 325                  | 16.29      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 6.70   | Call         |           | 377.00000       | 318                  | 16.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 6.70   | Put          |           | 427.00000       | 447                  | 16.92      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 2.50   | Call         |           | 4,149.00000     | 4,071                | 18.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 2.50   | Put          |           | 0.00000         | 0                    | 18.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 3.50   | Call         |           | 3,151.00000     | 3,072                | 26.87      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 3.50   | Put          |           | 1.00000         | 1                    | 26.87      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 4.50   | Call         |           | 2,157.00000     | 2,079                | 22.02      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 4.50   | Put          |           | 8.00000         | 8                    | 22.02      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 5.50   | Call         |           | 1,188.00000     | 1,102                | 15.43      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 5.50   | Put          |           | 39.00000        | 31                   | 15.43      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 8.50   | Call         |           | 86.00000        | 70                   | 23.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 8.50   | Put          |           | 1,937.00000     | 2,000                | 23.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 10.50  | Call         |           | 20.00000        | 7                    | 24.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 10.50  | Put          |           | 3,871.00000     | 3,936                | 24.56      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 12.50  | Call         |           | 4.00000         | 3                    | 28.61      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 12.50  | Put          |           | 5,855.00000     | 5,932                | 28.61      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 14.50  | Call         |           | 2.00000         | 1                    | 31.57      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 14.50  | Put          |           | 7,853.00000     | 7,930                | 31.57      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 2.55   | Call         |           | 4,099.00000     | 4,021                | 18.42      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 2.55   | Put          |           | 0.00000         | 0                    | 18.42      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Oper<br>Interes |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|-----------------|
| ZAAD On 14/06/2010 Currency Future | 3.55   | Call         |           | 3,101.00000     | 3,022                | 27.31      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 3.55   | Put          |           | 2.00000         | 1                    | 27.31      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 4.55   | Call         |           | 2,108.00000     | 2,030                | 21.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 4.55   | Put          |           | 9.00000         | 9                    | 21.74      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 5.55   | Call         |           | 1,141.00000     | 1,055                | 15.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 5.55   | Put          |           | 42.00000        | 34                   | 15.10      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 8.55   | Call         |           | 84.00000        | 68                   | 23.87      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 8.55   | Put          |           | 1,985.00000     | 2,048                | 23.87      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 10.55  | Call         |           | 19.00000        | 7                    | 24.58      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 10.55  | Put          |           | 3,920.00000     | 3,986                | 24.58      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 12.55  | Call         |           | 4.00000         | 3                    | 28.71      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 12.55  | Put          |           | 5,905.00000     | 5,982                | 28.71      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 14.55  | Call         |           | 2.00000         | 1                    | 31.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 14.55  | Put          |           | 7,902.00000     | 7,980                | 31.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 2.60   | Call         |           | 4,049.00000     | 3,971                | 18.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 2.60   | Put          |           | 0.00000         | 0                    | 18.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 3.60   | Call         |           | 3,051.00000     | 2,972                | 27.04      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 3.60   | Put          |           | 2.00000         | 1                    | 27.04      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 4.60   | Call         |           | 2,059.00000     | 1,980                | 21.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 4.60   | Put          |           | 10.00000        | 9                    | 21.41      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 5.60   | Call         |           | 1,095.00000     | 1,011                | 15.16      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 5.60   | Put          |           | 46.00000        | 40                   | 15.16      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 8.60   | Call         |           | 81.00000        | 65                   | 23.88      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 8.60   | Put          |           | 2,032.00000     | 2,094                | 23.88      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 10.60  | Call         |           | 18.00000        | 7                    | 24.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 10.60  | Put          |           | 3,969.00000     | 4,036                | 24.68      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 12.60  | Call         |           | 4.00000         | 3                    | 28.79      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 12.60  | Put          |           | 5,954.00000     | 6,032                | 28.79      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 14.60  | Call         |           | 2.00000         | 1                    | 31.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 14.60  | Put          |           | 7,952.00000     | 8,030                | 31.65      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 2.65   | Call         |           | 3,999.00000     | 3,921                | 19.31      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 2.65   | Put          |           | 0.00000         | 0                    | 19.31      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 3.65   | Call         |           | 3,001.00000     | 2,923                | 26.76      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 3.65   | Put          |           | 2.00000         | 2                    | 26.76      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 4.65   | Call         |           | 2,010.00000     | 1,931                | 21.07      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 4.65   | Put          |           | 11.00000        | 10                   | 21.07      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 5.65   | Call         |           | 1,048.00000     | 968                  | 15.22      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 5.65   | Put          |           | 49.00000        | 47                   | 15.22      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 8.65   | Call         |           | 79.00000        | 61                   | 23.90      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 8.65   | Put          |           | 2,080.00000     | 2,140                | 23.90      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 10.65  | Call         |           | 18.00000        | 6                    | 24.79      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 10.65  | Put          |           | 4,019.00000     | 4,086                | 24.79      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 12.65  | Call         |           | 3.00000         | 3                    | 28.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 12.65  | Put          |           | 6,004.00000     | 6,082                | 28.86      | 0.00  | 0                   | 0.00            |
| ZAAD On 14/06/2010 Currency Future | 14.65  | Call         |           | 2.00000         | 1                    | 31.65      | 0.00  | 0                   | 0.00            |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value                 | Contracts<br>Traded | Oper<br>Interes   |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-----------------------|---------------------|-------------------|
| ZAAD On 14/06/2010 Currency Future | 14.65  | Put          |           | 8,002.00000     | 8,080                | 31.65      | 0.00                  | 0                   | 0.00              |
| <b>Total for Derivatives:</b>      |        |              |           |                 |                      |            | <b>172,198,931.70</b> | <b>2,701</b>        | <b>962,916.00</b> |
| <b>Grand Total:</b>                |        |              |           |                 |                      |            | <b>172,198,931.70</b> | <b>2,701</b>        | <b>962,916.00</b> |